



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: 20/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 20/06/2014	Any day expiry	10.70150	10.70150	10.66400	10.66400			8.80	759,806,500.00	71,000	0.00
\$ / R	On 24/06/2014	Any day expiry	10.71100	10.71100	10.66060	10.66060			9.53	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put 61.42750	0.06143	101.75820	0.10176	61.428	10.15	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry	10.71100	10.71100	10.66230	10.66230			9.68	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put 1.98800	0.00199	4.90480	0.00490	1.988	12.00	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call 263.26750	0.26327	217.82020	0.21782	263.268	11.91	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put 2.26750	0.00227	5.52020	0.00552	2.268	11.91	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call 178.16040	0.17816	137.61810	0.13762	178.160	11.11	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put 7.16040	0.00716	15.31810	0.01532	7.160	11.11	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call 169.09810	0.16910	129.36070	0.12936	169.098	11.02	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put 8.09810	0.00810	17.06070	0.01706	8.098	11.02	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry	10.71270	10.71270	10.66400	10.66400			9.76	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	10.71450	10.71450	10.66570	10.66570			9.83	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put 0.00000	0.00000	0.00000	0.00000	0.000	12.69	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call 25.62400	0.02562	19.72430	0.01972	25.624	10.97	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry	10.71980	10.71980	10.67080	10.67080			9.68	2,155,021.50	201	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put 121.03160	0.12103	161.02340	0.16102	121.032	10.43	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call 0.02040	0.00002	0.01720	0.00002	0.020	24.61	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 01/07/2014	Any day expiry		10.72150	10.72150	10.67260	10.67260		9.86	0.00	0	90,000.00
\$ / R	10.75	Put	Any day expiry	90.98700	0.09099	126.52100	0.12652	90.987	10.21	0.00	0	60,000.00	
\$ / R		On 02/07/2014	Any day expiry	10.72330	10.72330	10.67430	10.67430		9.98	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	126.66000	0.12666	165.25050	0.16525	126.660	10.63	0.00	0	30,000.00	
\$ / R	10.84	Call	Any day expiry	38.98670	0.03899	30.89730	0.03090	38.987	10.88	0.00	0	10,000.00	
\$ / R		On 08/07/2014	Any day expiry	10.73380	10.73380	10.68480	10.68480		10.28	0.00	0	0.00	
\$ / R	10.60	Call	Any day expiry	182.91560	0.18292	151.76620	0.15177	182.916	10.84	0.00	0	10,000.00	
\$ / R	10.80	Call	Any day expiry	70.85510	0.07086	58.99420	0.05899	70.855	10.54	0.00	0	10,000.00	
\$ / R		On 10/07/2014	Any day expiry	10.73720	10.73720	10.68830	10.68830		10.40	0.00	0	0.00	
\$ / R	10.74	Call	Any day expiry	103.18280	0.10318	85.68420	0.08568	103.183	10.43	0.00	0	250.00	
\$ / R		On 14/07/2014	Any day expiry	10.74420	10.74420	10.69530	10.69530		10.33	0.00	0	0.00	
\$ / R	10.50	Call	Any day expiry	277.06200	0.27706	240.81370	0.24081	277.062	10.72	0.00	0	1,500.00	
\$ / R	10.90	Call	Any day expiry	60.81370	0.06081	52.36230	0.05236	60.814	11.15	0.00	0	1,000.00	
\$ / R		On 28/07/2014	Any day expiry	10.76880	10.76880	10.71990	10.71990		10.47	0.00	0	348.00	
\$ / R	8.30	Put	Any day expiry	0.00870	0.00001	0.01010	0.00001	0.009	20.95	0.00	0	4,700.00	
\$ / R	10.82	Call	Any day expiry	126.15810	0.12616	110.97830	0.11098	126.158	10.82	0.00	0	4,700.00	
\$ / R		On 29/07/2014	Any day expiry	10.77050	10.77050	10.72160	10.72160		10.72	0.00	0	7,308.00	
\$ / R	10.80	Put	Any day expiry	165.93820	0.16594	199.05840	0.19906	165.938	10.72	0.00	0	500.00	
\$ / R	12.62	Call	Any day expiry	0.64410	0.00064	0.56830	0.00057	0.644	17.74	0.00	0	500.00	
\$ / R		On 08/08/2014	Any day expiry	10.78820	10.78820	10.73920	10.73920		10.82	0.00	0	0.00	
\$ / R	10.74	Call	Any day expiry	193.68330	0.19368	170.65020	0.17065	193.683	10.71	0.00	0	250.00	
\$ / R		On 22/08/2014	Any day expiry	10.81290	10.81290	10.76380	10.76380		10.84	0.00	0	0.00	
\$ / R	10.33	Put	Any day expiry	30.76340	0.03076	40.47140	0.04047	30.763	10.06	0.00	0	19,547.00	
\$ / R	12.07	Call	Any day expiry	14.86530	0.01487	13.35180	0.01335	14.865	15.87	0.00	0	19,547.00	
\$ / R		On 27/08/2014	Any day expiry	10.82180	10.82180	10.77260	10.77260		10.82	0.00	0	1,959.00	
\$ / R	10.80	Put	Any day expiry	190.68250	0.19068	219.52790	0.21953	190.683	10.82	0.00	0	500.00	
\$ / R	12.83	Call	Any day expiry	2.30770	0.00231	3.76160	0.00376	2.308	16.46	0.00	0	500.00	
\$ / R		On 28/08/2014	Any day expiry	10.82360	10.82360	10.77440	10.77440		11.01	0.00	0	0.00	
\$ / R	8.30	Put	Any day expiry	0.11720	0.00012	0.15800	0.00016	0.117	18.77	0.00	0	5,000.00	
\$ / R	10.96	Call	Any day expiry	155.27910	0.15528	140.74420	0.14074	155.279	11.47	0.00	0	5,000.00	
\$ / R		On 08/09/2014	Any day expiry	10.84340	10.84340	10.79420	10.79420		11.00	0.00	0	0.00	
\$ / R	10.74	Call	Any day expiry	273.43200	0.27343	248.25560	0.24826	273.432	10.81	0.00	0	250.00	
\$ / R		On 15/09/2014	Foreign Exchange Future	10.85610	10.85610	10.80680	10.80680		11.02	133,454,037.30	12,293	707,786.00	
\$ / R	8.80	Put	Foreign Exchange Future	0.91650	0.00092	1.07680	0.00108	0.917	16.14	0.00	0	920.00	
\$ / R	8.88	Put	Foreign Exchange Future	1.05970	0.00106	1.24880	0.00125	1.060	15.75	0.00	0	26,804.00	
\$ / R	8.90	Put	Foreign Exchange Future	1.09930	0.00110	1.29630	0.00130	1.099	15.65	0.00	0	15,296.00	
\$ / R	9.00	Put	Foreign Exchange Future	1.32250	0.00132	1.56550	0.00157	1.323	15.16	0.00	0	35,000.00	
\$ / R	9.78	Put	Foreign Exchange Future	6.78580	0.00679	8.69980	0.00870	6.786	11.41	0.00	0	920.00	
\$ / R	10.00	Put	Foreign Exchange Future	14.39420	0.01439	17.96180	0.01796	14.394	10.85	0.00	0	72,800.00	
\$ / R	10.10	Put	Foreign Exchange Future	20.05470	0.02005	24.73220	0.02473	20.055	10.60	0.00	0	600.00	
\$ / R	10.19	Put	Foreign Exchange Future	26.86420	0.02686	32.78650	0.03279	26.864	10.37	0.00	0	6,220.00	
\$ / R	10.20	Put	Foreign Exchange Future	27.73980	0.02774	33.81740	0.03382	27.740	10.34	0.00	0	48,650.00	
\$ / R	10.21	Put	Foreign Exchange Future	28.64270	0.02864	34.87810	0.03488	28.643	10.32	0.00	0	15,296.00	
\$ / R	10.23	Put	Foreign Exchange Future	30.52900	0.03053	37.09150	0.03709	30.529	10.27	0.00	0	27,284.00	
\$ / R	10.25	Put	Foreign Exchange Future	32.52890	0.03253	39.43170	0.03943	32.529	10.21	0.00	0	10,800.00	
\$ / R	10.30	Put	Foreign Exchange Future	38.07070	0.03807	48.50250	0.04850	38.071	10.09	0.00	0	7,700.00	
\$ / R	10.38	Put	Foreign Exchange Future	53.34990	0.05335	66.05100	0.06605	53.350	10.22	0.00	0	250.00	
\$ / R	10.40	Call	Foreign Exchange Future	513.86650	0.51387	477.85400	0.47785	513.867	10.26	0.00	0	2,000.00	

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 15/09/2014	Foreign Exchange Future	10.48	Put	77.99410	0.07799	93.69010	0.09369	77.994	10.39	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	439.81680	0.43982	406.82490	0.40682	439.817	10.43	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	83.71680	0.08372	100.02490	0.10002	83.717	10.43	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	432.77920	0.43278	400.09510	0.40010	432.779	10.44	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	89.71240	0.08971	106.63670	0.10664	89.712	10.46	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	99.23080	0.09923	117.07840	0.11708	99.231	10.51	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	392.02900	0.39203	361.19340	0.36119	392.029	10.55	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	105.92900	0.10593	124.39340	0.12439	105.929	10.55	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	112.91210	0.11291	131.99110	0.13199	112.912	10.58	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	372.61120	0.37261	342.69890	0.34270	372.611	10.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	116.51120	0.11651	135.89890	0.13590	116.511	10.60	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	135.58670	0.13559	156.50740	0.15651	135.587	10.68	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	329.82470	0.32982	302.05140	0.30205	329.825	10.72	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	160.86950	0.16087	183.60310	0.18360	160.870	10.78	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	219.21230	0.21921	247.07340	0.24707	219.212	10.99	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	240.63390	0.24063	220.02080	0.22002	240.634	11.01	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	205.34730	0.20535	188.22460	0.18822	205.347	11.34	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	181.80830	0.18181	166.79560	0.16680	181.808	11.61	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	325.70830	0.32571	359.99560	0.36000	325.708	11.61	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	150.31800	0.15032	138.20470	0.13820	150.318	12.04	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	100.27110	0.10027	92.87460	0.09287	100.271	12.99	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	92.38370	0.09238	85.93230	0.08593	92.384	13.19	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	82.75870	0.08276	77.23990	0.07724	82.759	13.48	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	80.23160	0.08023	74.95770	0.07496	80.232	13.56	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	79.00450	0.07900	73.84860	0.07385	79.004	13.60	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	722.90450	0.72290	767.04860	0.76705	722.904	13.60	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	77.79850	0.07780	72.75840	0.07276	77.799	13.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	47.57490	0.04757	45.34730	0.04535	47.575	15.06	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	38.56280	0.03856	36.76220	0.03676	38.563	15.63	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,182.46280	1.18246	1,229.96220	1.22996	1,182.463	15.63	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	25.78970	0.02579	25.29180	0.02529	25.790	16.47	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	23.00780	0.02301	22.76970	0.02277	23.008	16.71	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	21.75090	0.02175	21.62540	0.02163	21.751	16.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	20.29250	0.02029	20.29520	0.02030	20.293	16.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	13.48260	0.01348	14.00870	0.01401	13.483	17.95	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.86870	10.86870	10.81930	10.81930		11.02	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	88.00490	0.08800	105.12230	0.10512	88.005	10.46	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	100.32770	0.10033	118.62830	0.11863	100.328	10.52	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.87600	10.87600	10.82680	10.82680		11.29	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	212.47730	0.21248	238.70170	0.23870	212.477	11.10	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	13.46120	0.01346	12.56100	0.01256	13.461	19.03	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.88170	10.88170	10.83240	10.83240		11.29	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.43980	0.00044	0.58850	0.00059	0.440	17.61	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	226.50350	0.22650	210.13180	0.21013	226.503	11.51	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.89890	10.89890	10.84930	10.84930		11.42	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	350.93880	0.35094	325.75310	0.32575	350.939	11.14	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.93880	10.93880	10.88870	10.88870		11.73	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.27620	0.00128	1.49330	0.00149	1.276	17.45	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 29/10/2014	Any day expiry	10.80	Put	233.17860	0.23318	259.18310	0.25918	233.179	11.45	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	204.24500	0.20424	192.20020	0.19220	204.245	12.72	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	26.89660	0.02690	28.35100	0.02835	26.897	19.59	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.95030	10.95030	10.90000	10.90000		11.75	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	47.21970	0.04722	56.47900	0.05648	47.220	10.97	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	101.02420	0.10102	96.79090	0.09679	101.024	14.91	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.99020	10.99020	10.93940	10.93940		11.96	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	244.71050	0.24471	270.72560	0.27073	244.710	11.58	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	40.25920	0.04026	41.87230	0.04187	40.259	20.57	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.99590	10.99590	10.94500	10.94500		11.97	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.32670	0.00233	2.71240	0.00271	2.327	17.09	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	261.70280	0.26170	247.97870	0.24798	261.703	12.73	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.02070	11.02070	10.96940	10.96940		11.99	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.02260	11.02260	10.97130	10.97130		12.00	0.00	0	108,413.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	10.21600	0.01022	11.75600	0.01176	10.216	14.43	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	17.24740	0.01725	19.91370	0.01991	17.247	13.20	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	29.15060	0.02915	33.70490	0.03370	29.151	12.02	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	34.14050	0.03414	40.34000	0.04034	34.141	11.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	44.69970	0.04470	52.80610	0.05281	44.700	11.50	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	978.81980	0.97882	936.86110	0.93686	978.820	11.40	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	56.21980	0.05622	65.56110	0.06556	56.220	11.40	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	809.35130	0.80935	770.18490	0.77018	809.351	11.19	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	94.24260	0.09424	106.98270	0.10698	94.243	11.15	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	96.19470	0.09619	109.08840	0.10909	96.195	11.14	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	98.17940	0.09818	111.22980	0.11123	98.179	11.13	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	102.24740	0.10225	115.60970	0.11561	102.247	11.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	115.26410	0.11526	132.27310	0.13227	115.264	11.05	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	117.55640	0.11756	135.43240	0.13543	117.556	11.04	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	132.91460	0.13291	151.95100	0.15195	132.915	11.13	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	149.48880	0.14949	169.67730	0.16968	149.489	11.21	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	178.56490	0.17856	200.56650	0.20057	178.565	11.35	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	206.59910	0.20660	230.14800	0.23015	206.599	11.47	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	511.95280	0.51195	484.85270	0.48485	511.953	11.53	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	506.30220	0.50630	479.41600	0.47942	506.302	11.54	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	260.24910	0.26025	286.34250	0.28634	260.249	11.68	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	442.27780	0.44228	417.88070	0.41788	442.278	11.75	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	315.49360	0.31549	343.77220	0.34377	315.494	11.87	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	353.56360	0.35356	385.19540	0.38520	353.564	12.00	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	415.31990	0.41532	449.15510	0.44916	415.320	12.29	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	481.19430	0.48119	517.03410	0.51703	481.194	12.58	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	195.40120	0.19540	186.60300	0.18660	195.401	13.85	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	138.24620	0.13825	132.92890	0.13293	138.246	14.97	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	137.02320	0.13702	131.77680	0.13178	137.023	15.00	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	126.62320	0.12662	121.87690	0.12188	126.623	15.27	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	107.41680	0.10742	103.84950	0.10385	107.417	15.82	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	106.51790	0.10652	103.00530	0.10301	106.518	15.85	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	62.73060	0.06273	61.72260	0.06172	62.731	17.87	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	60.27260	0.06027	59.39140	0.05939	60.273	18.05	0.00	0	7,471.00

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	13.24	Call	54.63860	0.05464	55.33920	0.05534	54.639	18.64	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	54.42780	0.05443	55.17450	0.05517	54.428	18.74	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	29.08460	0.02908	29.43690	0.02944	29.085	23.71	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.02830	11.02830	10.97700	10.97700		12.11	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	250.88900	0.25089	276.98050	0.27698	250.889	11.63	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	51.17340	0.05117	52.91570	0.05292	51.173	21.15	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.04350	11.04350	10.99200	10.99200		12.11	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.38670	0.00339	3.90600	0.00391	3.387	16.85	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	323.77010	0.32377	308.10710	0.30811	323.770	12.54	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.11550	11.11550	11.06440	11.06440		12.33	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.46280	0.00446	5.08740	0.00509	4.463	16.29	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	263.21940	0.26322	288.06620	0.28807	263.219	11.78	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	396.11690	0.39612	378.87330	0.37887	396.117	12.60	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	78.29910	0.07830	80.04330	0.08004	78.299	22.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.17160	11.17160	11.12060	11.12060		12.49	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	269.04630	0.26905	292.90970	0.29291	269.046	11.85	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	94.52750	0.09453	93.92050	0.09392	94.528	23.00	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.17360	11.17360	11.12270	11.12270		12.48	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.63040	0.00563	6.22000	0.00622	5.630	16.03	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	472.67840	0.47268	453.55180	0.45355	472.678	12.48	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.20960	11.20960	11.15880	11.15880		12.60	336,288.00	30	23,568.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	83.61990	0.08362	91.96200	0.09196	83.620	11.74	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	123.93550	0.12394	135.16350	0.13516	123.935	11.68	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	169.30000	0.16930	183.39060	0.18339	169.300	11.62	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	249.91590	0.24992	272.04060	0.27204	249.916	11.77	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	267.10680	0.26711	290.07160	0.29007	267.107	11.84	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	317.64500	0.31765	342.86910	0.34287	317.645	12.05	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	266.07890	0.26608	257.76310	0.25776	266.079	14.54	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	177.68600	0.17769	173.17250	0.17317	177.686	16.02	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	137.12660	0.13713	134.31620	0.13432	137.127	17.07	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	105.98130	0.10598	106.79130	0.10679	105.981	21.29	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.23190	11.23190	11.18120	11.18120		12.74	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	273.39850	0.27340	296.30860	0.29631	273.398	11.89	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	97.21600	0.09722	91.43790	0.09144	97.216	22.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.29890	11.29890	11.24740	11.24740		12.92	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	278.48280	0.27848	300.59030	0.30059	278.483	11.98	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	100.18720	0.10019	98.20050	0.09820	100.187	22.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.35960	11.35960	11.30740	11.30740		13.07	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	281.94510	0.28195	303.45560	0.30346	281.945	12.04	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	98.88950	0.09889	97.10490	0.09710	98.890	22.44	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39940	11.39940	11.34670	11.34670		13.17	2,849,850.00	250	7,436.00
\$ / R	On 26/06/2015	Any day expiry			11.42240	11.42240	11.36950	11.36950		13.19	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	287.72250	0.28772	305.81540	0.30582	287.723	12.16	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	91.94910	0.09195	91.75610	0.09176	91.949	22.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.49140	11.49140	11.43860	11.43860		13.42	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	295.13520	0.29514	313.25840	0.31326	295.135	12.33	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	99.12350	0.09912	96.96420	0.09696	99.124	22.04	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.55200	11.55200	11.49930	11.49930		13.53	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	298.23850	0.29824	317.40670	0.31741	298.238	12.39	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	94.86560	0.09487	92.64910	0.09265	94.866	21.78	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.58960	11.58960	11.53700	11.53700		13.71	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.61890	11.61890	11.56630	11.56630		13.62	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	301.61850	0.30162	319.23530	0.31924	301.618	12.46	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	98.14460	0.09814	92.60870	0.09261	98.145	21.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.68160	11.68160	11.62900	11.62900		13.79	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	304.39300	0.30439	322.13160	0.32213	304.393	12.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	103.25560	0.10326	100.57930	0.10058	103.256	21.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.74010	11.74010	11.68760	11.68760		13.86	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	305.76600	0.30577	323.30100	0.32330	305.766	12.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	96.26100	0.09626	90.71850	0.09072	96.261	21.42	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.77980	11.77980	11.72740	11.72740		13.92	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,160.82210	1.16082	1,127.29080	1.12729	1,160.822	12.72	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.79440	11.79440	11.74210	11.74210		13.92	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	307.05490	0.30705	323.43740	0.32344	307.055	12.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	88.81390	0.08881	86.32990	0.08633	88.814	21.26	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.85610	10.85610	10.80680	10.80680		11.02	0.00	0	1,055.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.02260	11.02260	10.97130	10.97130		12.00	0.00	0	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	51,765.24990	0.51765	49,033.72570	0.49034	51,765.250	11.51	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.20960	11.20960	11.15880	11.15880		12.60	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.46510	18.46510	18.42240	18.42240		10.76	646,278.50	35	39,268.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	16.67540	0.01668	18.79540	0.01880	16.675	12.97	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	39.65280	0.03965	42.97080	0.04297	39.653	10.86	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	48.28400	0.04828	52.06460	0.05206	48.284	10.40	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	72.38140	0.07238	82.23860	0.08224	72.381	9.84	17,226.77	238	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	82.22040	0.08222	92.96140	0.09296	82.220	9.90	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	213.40040	0.21340	208.16500	0.20817	213.400	11.85	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	131.25390	0.13125	129.61890	0.12962	131.254	12.60	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	124.71420	0.12471	123.56930	0.12357	124.714	12.64	29,681.98	238	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	93.82690	0.09383	94.90290	0.09490	93.827	12.85	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.72900	18.72900	18.68400	18.68400		11.69	0.00	0	7,051.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	482.07310	0.48207	507.62550	0.50763	482.073	11.47	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.85830	18.85830	18.81330	18.81330		12.14	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	390.13180	0.39013	410.23410	0.41023	390.132	11.59	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	515.68260	0.51568	539.30740	0.53931	515.683	11.84	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	580.63370	0.58063	605.83580	0.60584	580.634	11.95	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	208.98550	0.20899	207.31990	0.20732	208.985	14.92	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	141.82990	0.14183	142.25630	0.14226	141.830	15.47	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	140.19580	0.14020	140.66970	0.14067	140.196	15.49	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.01620	19.01620	18.97270	18.97270		12.65	0.00	0	170.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10639	0.10639	0.10620	0.10620		11.62	0.00	0	2,765.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10808	0.10808	0.10788	0.10788		13.69	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11002	0.11002	0.10982	0.10982		14.03	0.00	0	50.00

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 15/09/2014	Foreign Exchange Future			14.74870		14.74870		14.73860	14.73860		10.82	1,474,870.00	100	70,085.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	12.50370		0.01250		13.27060	0.01327	12.504	10.23	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	33.69240		0.03369		35.68670	0.03569	33.692	10.09	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	51.71540		0.05172		54.62850	0.05463	51.715	10.02	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	121.29160		0.12129		126.22060	0.12622	121.292	10.34	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	130.63450		0.13063		135.77140	0.13577	130.635	10.37	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	81.66670		0.08167		81.81760	0.08182	81.667	13.02	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	36.86900		0.03687		37.19900	0.03720	36.869	14.56	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.97990		14.97990		14.96850	14.96850		11.63	0.00	0	13,202.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	43.90520		0.04391		46.34410	0.04634	43.905	11.07	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	69.50160		0.06950		72.52640	0.07253	69.502	10.98	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	157.07560		0.15708		155.75300	0.15575	157.076	13.89	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.24120		15.24120		15.23210	15.23210		12.22	0.00	0	2,426.00
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			494.28400		494.28400		495.43400	495.43400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			501.70000		501.70000		502.86800	502.86800			0.00	0	0.00
AL12	On 05/02/2015	Index Future			509.47900		509.47900		510.66700	510.66700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			423.98600		423.98600		424.55900	424.55900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.34700		430.34700		430.93000	430.93000			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			498.35200		498.35200		499.36100	499.36100			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			505.82900		505.82900		506.85400	506.85400			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			452.72100		452.72100		453.51700	453.51700			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			459.51300		459.51300		460.32200	460.32200			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			466.63800		466.63800		467.46100	467.46100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.12940		10.12940		10.11150	10.11150		10.42	0.00	0	13,764.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.22160		10.22160		10.20250	10.20250		10.72	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	54.56300		0.05456		63.03130	0.06303	54.563	10.73	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	129.71930		0.12972		142.38120	0.14238	129.719	10.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	392.65740		0.39266		389.72850	0.38973	392.657	10.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	142.78500		0.14278		144.76750	0.14477	142.785	11.90	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	132.98020		0.13298		135.08530	0.13509	132.980	12.01	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.32850		10.32850		10.30990	10.30990		11.54	1,032,850.00	100	150.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.05760		10.05760		9.95670	9.95670		9.58	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.18950		10.18950		10.08640	10.08640		11.13	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			61.46950		61.46950		-48.99040	-48.99040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			773.13920		773.13920		737.26160	737.26160			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			858.36250		858.36250		820.61130	820.61130			0.00	0	2,913.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		12.69870	12.69870		-20.73280	-20.73280			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		712.35050	712.35050		677.32400	677.32400			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		100.58480	100.58480		98.50750	98.50750			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future		94.81540	94.81540		69.77460	69.77460			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		2,611.03260	2,611.03260		1,960.08220	1,960.08220			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.11560	12.11560		12.12740	12.12740		10.78	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.31180	12.31180		12.32210	12.32210		11.67	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.53430	12.53430		12.54590	12.54590		12.48	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73320	1.73320		1.72630	1.72630		10.86	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75300	1.75300		1.74620	1.74620		11.79	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.91890	123.91890		124.02370	124.02370			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.31204	124.31204		124.41871	124.41871			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		9.74165	83.77575		9.71736	83.95338			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.84349	81.24805		9.81838	81.42854			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.94569	82.50868		9.91973	82.69209			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		451.66400	451.66400		452.41500	452.41500			0.00	0	521.00
GOVI	On 06/11/2014	GOVI		458.44000	458.44000		459.20300	459.20300			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		465.54900	465.54900		466.32500	466.32500			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.99769	116.99769		116.96028	116.96028			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.76766	118.76766		118.72990	118.72990			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		121.86012	121.86012		121.82021	121.82021			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		123.70358	123.70358		123.66338	123.66338			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		121.86806	121.86806		121.82861	121.82861			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		122.36623	122.36623		122.32637	122.32637			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/08/2014	Bond Future	127.25386		127.25386		127.21227	127.21227			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	129.17858		129.17858		129.13681	129.13681			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	216.37800		216.37800		216.34400	216.34400			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future	219.65100		219.65100		219.61700	219.61700			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	223.08300		223.08300		223.04900	223.04900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	587.21600		587.21600		587.12400	587.12400			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	596.09600		596.09600		596.00400	596.00400			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.29891		143.29891		143.25618	143.25618			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.80000	94.20000			5.80000	94.20000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.10000	93.90000			6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.16000	93.84000			6.15000	93.85000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.29000	93.71000			6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.35000	93.65000			6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.49000	93.51000			6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.77000	93.23000			6.74000	93.26000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.04000	92.96000			7.03000	92.97000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.20000	92.80000			7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.36000	92.64000			7.34000	92.66000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.50000	92.50000			7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.62000	92.38000			7.62000	92.38000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.38580	9.38580			9.37990	9.37990		7.65	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.44840	9.44840			9.44210	9.44210		9.36	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.35860	1.35860			1.36380	1.36380			0.00	0	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.35900	1.35900			1.36430	1.36430			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.77866	112.44972			6.74684	112.48447		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future	7.00716	107.32448			6.96504	107.35995		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.36098	108.98996			7.29941	109.02624		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	8.37606	117.62867			8.34640	117.87963		9.70	0.00	0	48,317.00
R186	On 07/08/2014	Bond Future	7.60 Call	82.56000	0.08256		100.78000	0.10078	82.560	9.36	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00 Call	505.23000	0.50523		576.03000	0.57603	505.230	9.51	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25 Call	1,162.16000	1.16216		1,283.26000	1.28326	1,162.160	9.61	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43 Put	1,425.94000	1.42594		1,333.03000	1.33303	1,425.940	9.68	0.00	0	105.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.70	Put	641.93000		0.64193		594.42000	0.59442	641.930	9.81	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	298.49000		0.29849		274.82000	0.27482	298.490	9.93	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	96.91000		0.09691		88.85000	0.08885	96.910	10.07	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.45550		119.39350		8.42472	119.64846		10.29	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,000.87000		1.00087		954.75000	0.95475	1,000.870	10.60	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.53223		115.95020		8.50028	116.20932		10.92	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,406.71000		2.40671		2,327.99000	2.32799	2,406.710	11.04	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			286.27584		286.27584		286.18540	286.18540			0.00	0	905.00
R197	On 06/11/2014	Bond Future			290.60605		290.60605		290.51489	290.51489			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			5.98411		102.18045		5.93668	102.19748		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			229.39359		229.39359		229.32008	229.32008		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			232.86352		232.86352		232.78915	232.78915			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			8.22161		100.61136		8.18685	100.81833		7.95	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.31193		98.20067		8.27565	98.41095		8.65	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.40184		99.72402		8.36392	99.93775		8.77	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			7.37497		105.73218		7.33444	105.84421		3.03	52,866,090.00	500	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	50.29000		0.05029		64.24000	0.06424	50.290	2.94	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.50616		103.15539		7.46150	103.26931		3.13	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	203.65000		0.20365		228.48000	0.22848	203.650	3.04	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	284.64000		0.28464		316.27000	0.31627	284.640	3.06	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.64659		104.75578		7.59694	104.87167		3.09	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,072.66000		1.07266		1,136.25000	1.13625	1,072.660	3.08	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			8.90939		92.69925		8.88496	92.89141			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.99032		94.09078		8.96509	94.28598			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.07023		91.54352		9.04415	91.74192			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/08/2014	Bond Future			9.11659		94.42068		9.08705	94.68844			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.19325		95.83808		9.16280	96.11009			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.26889		93.06746		9.23748	93.34392			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.63027		102.47061		7.58491	102.63775		4.45	0.00	0	14,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	420.39000		0.42039		368.47000	0.36847	420.390	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.74147		104.00801		7.69277	104.17785		4.43	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	762.50000		0.76250		704.30000	0.70430	762.500	4.48	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.85301		101.58679		7.80053	101.75946		4.59	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
R2048	On 07/08/2014	Bond Future			9.22322		99.03236		9.19360	99.32544			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.29969		96.09214		9.26916	96.38975			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.37543		97.58285		9.34393	97.88536			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			7.86690		97.86096		7.83728	97.98773		5.76	0.00	0	32,970.00
R207	On 06/11/2014	Bond Future			7.96823		99.32958		7.93682	99.45847		5.81	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.07050		97.22929		8.03710	97.36036		6.01	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.14609		98.89871		8.11039	99.03258		6.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,492.95000		1.49295		1,550.13000	1.55013	1,492.950	5.88	0.00	0	66.00
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			8.03148		95.96599		8.00182	96.11036		6.69	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	445.92000		0.44592		412.52000	0.41252	445.920	6.70	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.12790		94.00784		8.09671	94.15459		7.13	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	930.42000		0.93042		888.27000	0.88827	930.420	7.21	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.22296		95.46633		8.19012	95.61554		7.09	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			9.03715		75.99054		9.01261	76.17413		14.28	0.00	0	25,573.00
R209	On 06/11/2014	Bond Future			9.11029		73.98445		9.08503	74.17090		15.97	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,152.51000		1.15251		1,213.48000	1.21348	1,152.510	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,748.94000		1.74894		1,829.16000	1.82916	1,748.940	15.71	0.00	0	2,200.00

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 06/11/2014	Bond Future	8.95	Call	2,343.71000		2.34371		2,439.65000	2.43965	2,343.710	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,508.58000		2.50858		2,608.40000	2.60840	2,508.580	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,679.78000		2.67978		2,783.44000	2.78344	2,679.780	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,407.06000		2.40706		2,339.04000	2.33904	2,407.060	15.97	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,698.33000		1.69833		1,646.87000	1.64687	1,698.330	16.12	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,511.39000		1.51139		1,464.67000	1.46467	1,511.390	16.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	854.15000		0.85415		825.59000	0.82559	854.150	16.41	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	787.75000		0.78775		761.18000	0.76118	787.750	16.44	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	725.89000		0.72589		701.19000	0.70119	725.890	16.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.18119		75.13235		9.15518	75.32186		16.40	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			172.02424		172.02424		172.16928	172.16928			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.58694		172.58694		172.73435	172.73435			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			130.86613		130.86613		130.82755	130.82755			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.84595		132.84595		132.80702	132.80702			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			134.94762		134.94762		134.90441	134.90441			0.00	0	21,547.00
R212	On 06/11/2014	Bond Future			136.98919		136.98919		136.94557	136.94557			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			8.90501		86.79701		8.88558	86.94375		12.48	0.00	0	24,257.00
R213	On 06/11/2014	Bond Future			8.98442		84.55841		8.96437	84.70750		13.93	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.06296		85.87022		9.04226	86.02176		14.27	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			9.13664		76.74164		9.10701	76.97170		14.80	0.00	0	6,154.00
R214	On 06/11/2014	Bond Future			9.21016		74.60510		9.17965	74.83881		16.58	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,001.33000		3.00133		3,134.34000	3.13434	3,001.330	16.55	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,350.71000		1.35071		1,298.23000	1.29823	1,350.710	16.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.28276		75.76250		9.25134	75.99993		16.98	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 15/09/2014	Foreign Exchange Future	21,279.90000		21,279.90000	21,230.24000	21,230.24000				0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.96940		4.96940	4.98070	4.98070			8.50	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95020		4.95020	4.96280	4.96280			9.53	0.00	0	0.00

**Total for Derivatives :** **954,668,694.05**      **84,985**      **3 647 126.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		99.91969	0.00000	99.90328				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.21000		103.31895	7.18000	103.32472				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.03643	0.00000	100.01831				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.75500		104.33240	8.71000	104.48221				0.00	0	4,203,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.40884	0.00000	101.38894				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.44500		102.03722	9.41500	102.16011				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.65890	0.00000	100.63722				0.00	0	5,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.75591	0.00000	100.73406				0.00	0	160,000,000.00
AB013	On 21/11/2018	Spot Bond	9.62000		96.10597	9.57500	96.23564				0.00	0	100,000,000.00
AB06	On 27/03/2015	Spot Bond	7.31000		102.53335	7.28000	102.53527				27,047,000,000.00	3,700,000	163,700,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.10160	0.00000	101.07992				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.90000		104.87165	8.86000	104.94817				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000		137.42104	1.28000	137.35708				0.00	0	110,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.23000		270.29015	2.23000	270.15745				0.00	0	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.62412	0.00000	100.60301				0.00	0	2,057,500.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.56563	0.00000	100.54588				0.00	60,000,000	120,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.15944	0.00000	100.13848				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.16594	0.00000	100.14417				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.17014	0.00000	100.14783				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.48803	0.00000	101.46998				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.58732	0.00000	101.56937				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.43666	0.00000	101.41799				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.97000	105.59242	7.94000	105.59128				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.64179	0.00000	100.61796				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.67500	102.67732	7.64000	102.66552				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.11850	0.00000	100.09902				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.63268	0.00000	100.61047				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.70022	0.00000	101.67749				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	101.51532	0.00000	101.49377				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	101.77094	0.00000	101.74786				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	99.99954	0.00000	99.97957				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.04389	0.00000	100.02209				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.46964	0.00000	100.44836				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	99.99949	0.00000	99.97413				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	129.70124	2.93000	129.63515				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.86319	4.03000	117.79962				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.30237	4.78000	104.24387				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	107.10143	5.95000	107.03799				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.30000	114.45811	11.26000	114.49848				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.37728	0.00000	102.34396				0.00	2,400,000,000	1,200,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.87177	0.00000	99.84597				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.86610	0.00000	99.83897				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.85964	0.00000	99.83121				0.00	13,600,000,000	6,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	4.53000	111.92094		4.53000	111.85900			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	55.97523		100.00000	55.83963			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	1.97000	170.64871		1.97000	170.56612			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	159.63621		2.76000	159.55555			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.00000	172.83259		2.00000	172.74877			0.00	0	0.00
ABN12		On 22/07/2014	Spot Bond	7.91000	105.18052		7.91000	105.18052			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.79000	183.09464		1.79000	183.00690			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.29625	75.07348		8.25625	75.15697			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.29625	75.07348		8.25625	75.15697			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	100.03867		0.00000	100.01942			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	93.32000		0.00000	93.32000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	92.19000		0.00000	92.19000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	92.86000		0.00000	92.86000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	88.70000		0.00000	88.70000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	88.17000		0.00000	88.17000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	101.49501		0.00000	101.47559			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.38597		0.00000	101.36668			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	87.69000		0.00000	87.69000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.21500	100.80809		7.18000	100.80565			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	88.59000		0.00000	88.59000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	91.23000		0.00000	91.23000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond		0.00000	88.89000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	99.96165		0.00000	99.94250			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.50000	110.59913		7.47000	110.61336			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.45766		0.00000	101.43683			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	85.79000		0.00000	85.79000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	85.54000		0.00000	85.54000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.54000	107.30840		2.54000	107.25473			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.49000	156.77005		2.48000	156.87175			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.39000	208.46129		2.39000	208.35803			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	84.93000		0.00000	84.93000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.78000	90.74588		9.74500	90.90875			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	94.48000		0.00000	94.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	98.47000		0.00000	98.47000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.01721		0.00000	101.99531			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	90.68000		0.00000	90.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	99.12500		0.00000	98.71000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	106.35545		9.63000	106.32812			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	111.31500		0.00000	111.29500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.73500	105.57288		9.70500	105.76824			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.15000	89.65733		9.12000	89.77327			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	102.73000		0.00000	102.73000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond	0.00000		99.84000		0.00000	99.84000			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	9.83000		104.87189		9.80000	105.06506			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.29479		0.00000	100.27295			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.18133		0.00000	101.15987			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.50000		106.99103		8.46000	107.09604			128,350,000,000.00	15,100,000	1,435,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.15500		103.32629		9.12500	103.45184			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.16000		102.14995		7.13000	102.15509			429,600,000,000.00	60,000,000	630,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.07500		96.57960		9.04500	96.68837			153,367,500,000.00	16,900,000	606,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.95500		94.44877		9.92500	94.62166			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.86000		104.92028		7.83000	104.94684			0.00	0	15,100,000.00
ABSI2	On 07/12/2023	Spot Bond	2.04000		274.25604		2.04000	274.12280			0.00	0	50,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.22000		129.68885		1.22000	129.62867			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		131.11789		2.10000	131.05389			0.00	0	10,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00300		100.00000	0.00298			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		46.64284		100.00000	46.52861			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.66000		105.73665		11.63000	105.73808			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.96735		0.00000	100.94021			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.56137		100.00000	3.55274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033	On 20/08/2015	Spot Bond	0.00000	100.99163		0.00000	100.96381			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.33537		0.00000	101.29789			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.94307		0.00000	100.91661			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.66952		11.00000	63.65131			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.03487		0.00000	100.08524			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.04606		0.00000	100.09406			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.02986		0.00000	100.08129			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.03324		0.00000	100.08396			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.03473		0.00000	100.08513			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	103.29955		0.00000	103.27582			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.29955		0.00000	103.27582			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.31923		0.00000	103.29537			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.02718		0.00000	100.07919			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.31923		0.00000	103.29537			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	103.27986		0.00000	103.25629			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.86784		0.00000	89.84918			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.02522		0.00000	100.07762			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.98005		0.00000	99.96022			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.03126		0.00000	100.08240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096		On 20/06/2020	Spot Bond	0.00000	100.03441		0.00000	100.08484			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.03574		0.00000	100.08586			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.03305		0.00000	100.08375			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.02719		0.00000	100.07919			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.59500	101.84638		9.56500	101.94843			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.25142		0.00000	101.22947			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.93354		0.00000	101.91229			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	83.59169		0.00000	83.57163			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	165.16854		0.00000	164.29654			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	165.21464		0.00000	164.34190			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.02981		0.00000	100.08122			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.73937		0.00000	100.71923			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.73937		0.00000	100.71923			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.61012		0.00000	100.58944			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.02641		0.00000	100.07856			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.02560		0.00000	100.07792			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.07222		0.00000	101.12521			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.49231		0.00000	100.47038			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.07242		0.00000	101.12545			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	99.88644		0.00000	99.86375			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.84908		0.00000	103.82623			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.06477		0.00000	100.11714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000	101.97381	0.00000	102.02685		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	101.59585	0.00000	101.65027		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.03023	0.00000	100.08156		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.02826	0.00000	100.08006		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.01742	0.00000	100.07152		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.01509	0.00000	100.06968		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.01961	0.00000	100.07325		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.02799	0.00000	100.07984		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.02322	0.00000	100.07608		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.01783	0.00000	100.07184		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.01933	0.00000	100.07303		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	102.66468	10.23000	102.63685		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.02066	0.00000	100.07404		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.01851	0.00000	100.07238		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	123.13843	0.00000	122.31842		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.69500	100.53836	9.65000	100.68774		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.02751	0.00000	100.07945		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	113.80080	1.75000	113.63750		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.01920	0.00000	100.07292		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.01928	0.00000	100.07295		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.10419	0.00000	100.08334		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.10749	0.00000	100.08597		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.10089	0.00000	100.08070		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.10683	0.00000	100.08544		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180		On 20/06/2015	Spot Bond	0.00000	100.61344		0.00000	100.66743			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.99604		0.00000	102.04925			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.95094		0.00000	102.00555			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.09971		0.00000	100.07975			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.32895		0.00000	101.30864			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.10683		0.00000	100.08544			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.02506		0.00000	100.07751			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.03067		0.00000	100.08189			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.03242		0.00000	100.08327			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.01835		0.00000	100.07222			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.02040		0.00000	100.07384			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.03292		0.00000	100.08367			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.03292		0.00000	100.08367			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.11802		0.00000	100.09439			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.10486		0.00000	100.08387			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.03971		0.00000	100.08907			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.43881		0.00000	102.41733			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.11802		0.00000	100.09439			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.77896		0.00000	92.76061			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.03523		0.00000	100.08550			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.11276		0.00000	100.09018			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.73340		0.00000	119.11436			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	120.59566		0.00000	119.97201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond	0.00000	100.09825		0.00000	100.07859			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.09732		0.00000	100.07784			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.67522		0.00000	100.65626			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.09983		0.00000	100.07986			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.10023		0.00000	100.08017			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.10419		0.00000	100.08334			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.09839		0.00000	100.07869			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.09825		0.00000	100.07859			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.02862		0.00000	100.08029			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.95584		0.00000	100.93303			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.23199		0.00000	101.20995			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.50034		0.00000	100.48358			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	97.85523		100.00000	97.59359			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.71763		100.00000	14.68198			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.67805		0.00000	100.65855			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.74830		0.00000	100.72677			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.79505		0.00000	100.77216			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.28016		0.00000	101.26022			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.41100		0.00000	101.38900			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.58537		0.00000	101.56060			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.24040		0.00000	101.22070			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.23500	98.45157		8.19500	98.49501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.60659		0.00000	101.58100			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.87498		0.00000	101.84504			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.67500		101.99382		8.63000	102.14166			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.43000		115.05938		9.40000	115.22366			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		96.46643		100.00000	99.17878			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.31000		108.76352		7.28000	108.79158			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		94.40479		100.00000	94.16639			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.52000		98.95578		9.48500	99.15023			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.23823		100.00000	13.20893			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.26000		98.69896		10.24000	98.82530			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		161.43399		2.73000	161.52941			0.00	0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.32584		0.00000	100.30541			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.33136		0.00000	100.31386			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.34980		0.00000	100.33067			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.35003		0.00000	101.33163			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.24822		0.00000	100.23025			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.76131		0.00000	100.73392			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.09166		0.00000	100.07458			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.10089		0.00000	100.08070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012	On 20/06/2017	Spot Bond	0.00000	100.09608		0.00000	100.10905			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.38600		0.00000	100.36178			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	104.93000		0.00000	104.99000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.56000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.34282		0.00000	100.32132			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.24852		0.00000	100.22859			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.09163		0.00000	100.07329			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.09030		0.00000	100.07223			0.00	60,000,000,000	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	99.93763		0.00000	99.91840			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.16500	104.45060		9.12000	104.58357			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.82256		0.00000	101.80485			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.25292		0.00000	102.23389			0.00	30,000,000	60,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.56766		0.00000	101.54928			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.99066		0.00000	100.97063			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.77742		0.00000	100.75655			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.72500	99.73477		9.69500	99.84960			0.00	0	1,011,600,000.00
BAW2	On 02/10/2015	Spot Bond	7.46500	107.66016		7.43500	107.67580			95,552,000,000.00	12,800,000	22,800,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	99.84726		0.00000	99.82508			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	99.86154		0.00000	99.84136			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.65500	102.24216		7.62000	102.23076			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.05000	104.72582		9.01000	104.81358			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.18165	101.14819		11.16042	101.13834			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.13652	100.09255	11.11993	100.07438			0.00		0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.18186	100.04098	11.16466	100.02337			0.00		0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.86221	0.00000	99.83442			0.00		0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22187	99.96091	11.20410	99.94524			0.00		0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.02672	99.13872	11.99627	99.19274			0.00		0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.85890	0.00000	99.83045			0.00		0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.85890	0.00000	99.83045			0.00		0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.85897	0.00000	99.83052			0.00		0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.43165	99.44229	11.41042	99.43192			0.00		0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.35518	99.98183	11.33570	99.96956			0.00		0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.13652	100.09255	11.11993	100.07438			0.00		0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.30740	100.08289	11.27723	100.08484			0.00		0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.47345	99.74816	10.44745	99.75090			0.00		0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	99.86625	0.00000	99.83926			0.00		0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.85979	0.00000	99.83179			0.00		0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.85979	0.00000	99.83179			0.00		0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	99.86730	0.00000	99.84080			0.00		0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	97.66252	0.00000	97.66252			0.00		0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.85863	99.32816	10.85947	99.29774			0.00		0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.82500	98.00915	11.78500	98.07698			0.00		0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.86388	0.00000	99.83671			0.00		0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.75000	95.77669	11.71000	95.85088			0.00		0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	97.73391	0.00000	97.73391			0.00		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.87909		0.00000	99.85463			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	99.87407		9.28000	99.84889			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.86183		0.00000	99.83425			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.56500	95.69194		11.52000	95.72694			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.86593		0.00000	99.83917			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.86252		0.00000	99.83507			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.86252		0.00000	99.83507			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	97.49960		0.00000	97.49960			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.86757		0.00000	99.84113			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.86865		0.00000	99.84218			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.16330		0.00000	100.14604			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	97.63875		0.00000	97.63875			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.86865		0.00000	99.84218			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.86730		0.00000	99.84080			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	99.87368		0.00000	99.84816			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	99.86874		0.00000	99.84228			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	99.90686		0.00000	99.88789			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.18165	101.08854		14.16042	101.07034			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.42990	99.64632		15.39846	99.66983			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.31892	99.68528		14.27834	99.70280			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.81814		0.00000	99.78184			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.81814		0.00000	99.78184			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.81814		0.00000	99.78184			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.81132		0.00000	99.77366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.84203		0.00000	99.81050			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.46080		100.00000	17.42768			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.46225		100.00000	18.41703			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.80272		100.00000	16.76156			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.37205		100.00000	10.34665			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.37343		100.00000	10.34831			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.54031		100.00000	12.50959			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.86596		100.00000	10.83935			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.20451		0.00000	101.18703			0.00	20,000,000,000	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.18853		0.00000	101.17005			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.70971		100.00000	8.08207			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.70971		100.00000	8.08207			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	176.78396		1.94000	176.69845			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35000	144.70138		8.32000	145.24678			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35000	145.05919		8.32000	145.60054			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73500	96.60891		8.70500	96.81667			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.34397		0.00000	100.32181			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.02162		0.00000	100.07478			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.16500	98.39698		8.12000	98.51613			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.02213		0.00000	102.00364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.26901		0.00000	101.24929			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.29517		0.00000	101.27504			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.38235		0.00000	101.36084			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.46951		0.00000	101.44661			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.71310		0.00000	101.68633			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.74096		100.00000	15.70241			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.06473		0.00000	101.04573			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.11802		0.00000	101.09806			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.14085		0.00000	101.12048			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.14846		0.00000	101.12795			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.23974		0.00000	101.21758			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.36137		0.00000	101.33701			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.39738		100.00000	15.35967			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.39738		100.00000	15.35967			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.15410		0.00000	100.13402			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.16600		0.00000	100.14444			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.16924		0.00000	100.14728			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.60000	102.89271		8.56000	102.96500			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.17897		0.00000	100.15580			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.19613		0.00000	100.17080			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.80083		100.00000	8.77951			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.80083		100.00000	8.77951			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.02500	104.25228		6.11000	104.34393			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.19407		0.00000	101.17482			0.00	30,000,000	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC36	On 05/08/2014	Spot Bond	0.00000	99.28309	0.00000	99.26561				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.75546	0.00000	98.73793				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	98.03255	0.00000	98.01514				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.61382	0.00000	100.59607				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.71314	0.00000	100.69252				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.60480	0.00000	100.58742				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.63582	0.00000	100.61754				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.69211	0.00000	100.67220				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.92557	0.00000	100.89888				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.31519	0.00000	101.27717				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	55.57359	100.00000	55.43896				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.47768	100.00000	20.42753				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.15842	0.00000	100.13859				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.77401	0.00000	100.75289				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47500	103.73815	7.44000	103.73015				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.70000	111.09798	9.66000	111.15685				66,930,000,000.00	6,900,000	276,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.69472	0.00000	101.66485				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.35000	103.36557	9.31000	103.40799				3,936,350,000,000.00	421,000,000	841,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.47500	102.87138	11.43000	102.98676				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.51768	0.00000	101.48945				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.72500	103.95850	11.68000	104.08212				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.92540	0.00000	100.90460				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.59000	100.58504	9.55000	100.65855				223,447,000,000.00	23,300,000	23,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000	100.92947	0.00000	100.90089		0.00		0	0.00	
CBL18	On 23/08/2019	Spot Bond	12.16500	99.54487	12.12000	99.67711		0.00		0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000	101.12036	0.00000	101.09952		0.00		0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000	100.22565	0.00000	100.19660		0.00		0	0.00	
CBL21	On 06/05/2016	Spot Bond	0.00000	100.99815	0.00000	100.97809		0.00		0	0.00	
CBL22	On 06/05/2020	Spot Bond	10.47500	92.63984	10.44500	92.73636		0.00		0	0.00	
CCT01	On 23/06/2023	Spot Bond	10.18000	113.93316	10.15000	114.09275		0.00		0	0.00	
CCT02	On 12/06/2024	Spot Bond	10.03000	110.24631	10.00000	110.41593		0.00		0	0.00	
CCT03	On 15/03/2025	Spot Bond	9.36000	115.08129	9.33000	115.26981		0.00		0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.48571	0.00000	100.45466		0.00		0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.95000	103.02509	11.91000	103.05471		0.00		0	0.00	
CGR12	On 14/11/2014	Spot Bond	0.00000	101.02301	0.00000	100.99840		0.00		0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000	99.94629	0.00000	99.91941		0.00		0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000	101.24191	0.00000	101.21283		0.00		0	0.00	
CGR7	On 22/07/2014	Spot Bond	0.00000	102.40873	0.00000	102.37087		0.00		0	0.00	
CGR8	On 22/07/2015	Spot Bond	0.00000	102.75563	0.00000	102.71221		0.00		0	0.00	
CIG01	On 06/06/2015	Spot Bond	0.00000	100.47098	0.00000	100.44543		0.00		0	0.00	
CIG02	On 30/08/2016	Spot Bond	0.00000	100.54106	0.00000	100.51706		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	101.30060	0.00000	101.26409		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	101.28707	0.00000	101.25095		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	101.35854	0.00000	101.32041		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.96681	0.00000	100.94365		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.02989	0.00000	100.08132		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	101.07592	0.00000	101.13074		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN183	On 15/06/2016	Spot Bond	0.00000		100.21549	0.00000	100.18775				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		99.83666	10.11000	99.80947				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.21549	0.00000	100.18775				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.59269	0.00000	101.57257				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		119.08274	2.76000	119.02247				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.44527	0.00000	104.44527				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.05648	3.14000	118.99504				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.60362	8.25000	102.58109				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.21549	0.00000	100.18775				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.21549	0.00000	100.18775				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.63663	3.10000	118.57564				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.40535	2.40000	118.34670				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.07488	0.00000	100.11677				0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.58377	0.00000	101.56649				0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.39386	0.00000	101.37446				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56000		101.50299	8.53000	101.54161				0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.71052	0.00000	101.69274				0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.68713	0.00000	101.66960				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.32797	0.00000	101.30686				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.33879	0.00000	101.31796				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.61000		101.61018	8.58000	101.64885				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.61000		101.61018	8.58000	101.64885				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.66000		100.41557	8.63000	100.45757				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.03260		0.00000	100.08346			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.04422		0.00000	100.09262			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.33762		0.00000	101.31827			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.33762		0.00000	101.31827			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	72.14952		100.17539	72.14952			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.23160		0.00000	100.20186			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.84413		0.00000	100.82393			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.03431		0.00000	100.08483			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.60229		0.00000	100.58191			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.64034		0.00000	100.61868			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.10155		9.35000	103.07552			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.10155		9.35000	103.07552			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.60223		0.00000	100.58185			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.60385		0.00000	100.58342			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.97963		0.00000	100.94657			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.15648		0.00000	100.13611			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.96111		0.00000	100.92867			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.33018		0.00000	100.31315			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.33018		0.00000	100.31315			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.33018		0.00000	100.31315			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.33018		0.00000	100.31315			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.33018		0.00000	100.31315			0.00	160,000,000	80,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.38755		0.00000	100.37024			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.49318		0.00000	100.47425			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.61571		0.00000	100.59693			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.61571		0.00000	100.59693			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.61571		0.00000	100.59693			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.61571		0.00000	100.59693			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.49268		0.00000	100.47361			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.49500	102.94033		9.45000	103.08435			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.70728		0.00000	100.68803			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.75370		0.00000	101.73310			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.04823		0.00000	100.09579			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.90364		0.00000	100.87325			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.54478		0.00000	100.52459			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.54444		0.00000	100.52437			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.49646		0.00000	100.54949			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.68850		0.00000	100.66800			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.72389		0.00000	100.69943			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.70667		0.00000	100.76003			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.90054		0.00000	102.95339			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.33759		0.00000	100.31584			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.03655		0.00000	100.01838			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.96364		0.00000	99.94533			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.09957		0.00000	100.07965			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.11473		0.00000	100.09177			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
CLN285	On 20/06/2017	Spot Bond	0.00000	100.11473	0.00000	100.09177				0.00	0	2,500,000,000.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.11473	0.00000	100.09177				0.00	0	3,500,000,000.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.11473	0.00000	100.09177				0.00	0	2,000,000,000.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.36018	0.00000	101.33960				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.10349	0.00000	101.08244				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.23566	0.00000	100.21332				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.97728	0.00000	99.95463				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.20240	0.00000	102.18268				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.88788	0.00000	99.86516				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.97756	0.00000	99.95517				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.74494	0.00000	99.72191				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.04032	0.00000	100.08954				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.88793	0.00000	99.86521				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.88793	0.00000	99.86521				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.88096	0.00000	99.85719				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	124.11301	0.00000	125.16516				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.51661	0.00000	101.56796				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	125.13661	0.00000	126.08727				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	123.46490	0.00000	124.52987				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	122.52967	0.00000	125.49199				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	120.61597	0.00000	121.66409				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	121.15778	0.00000	122.14376				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.96907	0.00000	100.94578				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.06000	92.89536	11.02500	93.04632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315		On 20/03/2023	Spot Bond		11.58000	94.42792	11.54500	94.57800			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond		0.00000	99.88643	0.00000	99.86374			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond		0.00000	100.11959	0.00000	100.09565			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond		0.00000	100.94658	0.00000	100.92384			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond		0.00000	101.31057	0.00000	101.28906			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond		0.00000	101.30211	0.00000	101.27844			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond		8.80500	101.31987	8.80500	101.29615			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond		0.00000	100.10486	0.00000	100.08387			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond		0.00000	102.97775	0.00000	102.95567			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond		0.00000	117.93583	0.00000	118.83785			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond		0.00000	100.10973	0.00000	100.08776			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond		0.00000	100.11170	0.00000	100.08935			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond		0.00000	100.11933	0.00000	100.09544			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond		0.00000	102.15007	0.00000	102.12704			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond		0.00000	103.01104	0.00000	102.97868			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond		0.00000	103.01104	0.00000	102.97868			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond		0.00000	103.01104	0.00000	102.97868			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond		0.00000	100.04620	0.00000	100.09419			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond		0.00000	101.15565	0.00000	101.13772			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond		0.00000	99.88643	0.00000	99.86374			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond		0.00000	106.79365	0.00000	107.74142			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond		0.00000	106.91166	0.00000	107.84589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN338	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.23269	0.00000	101.21069				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.13855	0.00000	100.11081				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	99.88574	0.00000	99.86293				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.08019	0.00000	100.12098				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.05140	0.00000	100.09823				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.02041	0.00000	100.07385				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.11565	0.00000	100.09250				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.22037	0.00000	101.19859				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.90523	0.00000	100.88443				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.88917	0.00000	99.86702				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.15362	0.00000	101.13341				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.79250	0.00000	100.76588				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.79250	0.00000	100.76588				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.56713	0.00000	100.54676				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.15712	0.00000	100.12566				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	100.85210	0.00000	100.82346				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.82431	0.00000	100.79661				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.19676	0.00000	101.17502				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.30219	0.00000	101.28082				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.09534	0.00000	100.07626				0.00	0	135,900,000.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.68964	10.55000	102.60361				0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond		10.24000	104.57362		10.20500	104.70438			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.98516		0.00000	101.96390			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.26766		0.00000	101.24186			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.38000	106.64474		12.34500	106.74046			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.32126		0.00000	101.29437			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.41000	106.37153		12.37500	106.45124			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.84000	105.71732		10.80500	105.80173			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.32126		0.00000	101.29437			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.27270		0.00000	101.24999			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.12719		0.00000	100.10173			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.11710		0.00000	100.09365			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.70713		0.00000	101.68248			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.10486		0.00000	100.08387			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	99.88138		0.00000	99.85768			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.77500	102.49318		9.74500	102.54274			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	99.85364		0.00000	99.82442			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.11604		0.00000	100.09281			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		0.00000	100.00000		10.55000	100.22376			0.00	0	10,135,900,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.22299		7.01000	39.21571			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	151.47829		0.00000	154.00511			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		8.73500	134.96318		8.70500	135.13964			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.35000	144.70138		8.32000	145.24678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.35000	145.05919		8.32000	145.60054			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.77180		0.00000	90.75266			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.69290		0.00000	90.67359			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.68150		0.00000	101.65935			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.68150		0.00000	101.65935			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.03393		0.00000	100.08449			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.02637		0.00000	100.07855			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.02792		0.00000	100.07977			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.67890		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.10683		0.00000	100.08544			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.31057		0.00000	101.28906			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.09706		0.00000	100.07763			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.10222		0.00000	100.08176			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.10155		0.00000	100.08123			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.70469		0.00000	100.68082			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.62769		0.00000	101.60466			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.11000	106.36129		9.08000	106.36988			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.05000	100.31932		9.01000	100.42542			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.38500	111.09225		10.35500	111.24599			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.46000	103.62815		8.43000	103.64599		3,807,000,000,000.00		450,000,000	150,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.97500	106.60541		9.94500	106.72587			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	10.02000	101.42873		9.98500	101.62084			0.00	0	100,000,000.00
COT01	On 03/04/2023	Spot Bond	10.37000	94.89171		10.33500	95.05487			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.08000	96.13522		11.05000	96.30718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond		11.08000	89.13347		11.05000	89.30024			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.71781		0.00000	100.69805			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.58215		0.00000	100.56097			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.46955		0.00000	100.44867			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.06349		0.00000	101.04377			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.29500	98.15598		11.26500	103.78048			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.57827		100.00000	11.55022			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.10440		0.00000	101.08652			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.32500	97.51329		8.28500	97.60127			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.49228		0.00000	100.47579			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.36048		0.00000	100.34403			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.57471		0.00000	100.55819			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	72.46581		100.00000	72.32699			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.32192		0.00000	100.30108			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.85274		0.00000	100.83568			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	225,000,000.00
DOL002	On 15/07/2018	Spot Bond		0.00000	102.31622		0.00000	102.28267			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.13829		0.00000	100.11060			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	102.11260		0.00000	102.07812			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	102.32856		0.00000	102.30055			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.44193		0.00000	102.41252			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.92500	100.70605		8.89500	100.83616			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.34000	114.23608		7.31000	114.27274			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.61500	107.24272		8.58500	107.35239			501,720,370,000.00	58,238,000	4,071,432,000.00
DV23	On 27/02/2023	Spot Bond		9.12000	108.43167		9.08500	108.61912			4,647,195,408,000.00	509,560,900	4,082,832,700.00
DV24	On 18/02/2024	Spot Bond		9.23000	106.27380		9.19500	106.47246			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.81000	105.74732		9.79000	105.87585			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.27966		0.00000	100.26147			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		100.00000	48.86817		100.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.67378		0.00000	100.65539			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.12719		0.00000	100.10796			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.26500	130.04669		8.23500	130.18114			57,689,700,000.00	6,980,000	2,005,960,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.10861		0.00000	103.05549			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	133.84313		0.10000	133.78516			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.92000	122.99809		1.91000	123.08269			57,600,000,000.00	30,000,000	8,245,000,000.00
EL29	On 19/11/2029	Spot Bond		1.93000	110.47938		1.92000	110.57269			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.07500	109.61839		2.06500	109.71114			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.09000	101.27600		2.09000	101.22666			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.87500	107.37871		9.84500	107.48790			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.72500	107.87893		9.69500	108.00125			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.13000	100.90341		10.10000	101.06040			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.50000	94.87743		10.48000	94.93716			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.66000	101.99869		10.64000	102.06336			0.00	0	4,666,666,200.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.73409		0.00000	100.71406			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.52037		0.00000	100.50026			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.21719		0.00000	100.19832			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.85929		0.00000	100.84130			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.65251		0.00000	100.63477			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.65748		0.00000	100.63960			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	79.11968		100.00000	78.95415			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	55.63644		100.00000	55.46273			0.00	0	30,000,000.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.63933		3.00000	129.57301			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.52000	101.09985		11.49000	101.09694			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	103.09184		0.00000	103.07052			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.34316		0.00000	101.31985			0.00	300,000,000	700,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	102.12538		0.00000	102.10307			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.14500	97.20177		10.10000	97.31053			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	99.81765		0.00000	99.79695			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.59029		0.00000	100.56909			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.84463		0.00000	100.82162			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	100.77949		0.00000	100.75826			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.75689		0.00000	100.73628			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.85962		0.00000	100.83620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.83116		0.00000	100.80852			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.72432		0.00000	100.70459			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.74445		0.00000	100.72417			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.70232		0.00000	100.68320			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.73209		0.00000	100.71217			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.69636		0.00000	100.67741			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.72118		0.00000	100.70155			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.92000	103.38769		6.89000	103.40229			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.90500	106.00839		7.86000	106.13609		21,849,862,680,000.00	2,764,056,000	8,171,311,200.00	
ES23	On 25/01/2023	Spot Bond	8.67000	112.09277		8.63500	112.28646		1,887,805,800,000.00	217,740,000	2,308,922,900.00	
ES26	On 02/04/2026	Spot Bond	8.94000	93.94315		8.91000	94.12523		49,232,540,664,000.00	5,506,995,600	5,966,609,900.00	
ES33	On 15/09/2033	Spot Bond	9.68500	83.15873		9.66000	83.32198		11,689,499,607,500.00	1,206,969,500	17,643,219,100.00	
ES42	On 25/04/2042	Spot Bond	9.87500	88.42189		9.84500	88.65050			0.00	0	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.76412		0.00000	100.74328			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.78906		0.00000	100.76753			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.61621		0.00000	100.59537			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.38000		0.00000	101.36003			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.98094		0.00000	99.96192			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.51421		0.00000	100.49547			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.38412		0.00000	101.36615			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.94866		0.00000	101.93027			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.68245		100.00000	11.65416			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.36905		100.00000	11.34151			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.15465		0.00000	100.13529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.16079	0.00000	100.14065				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.17301	0.00000	100.15134				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.18516	0.00000	100.16198				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.76000	102.93672	6.73000	102.92485				0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.56500	96.27641	9.52000	96.40942				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.26944	0.00000	100.25073				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.26937	0.00000	100.25066				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.30076	0.00000	101.27948				0.00	60,000,000	130,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.90058	0.00000	103.88005				0.00	0	850,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.50931	0.00000	100.48664				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.51799	0.00000	100.49494				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.47500	98.31313	10.44500	98.42910				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.36500	102.31323	11.32000	102.43960				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.62561	0.00000	98.60165				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	130.23164	2.20000	130.16770				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000	273.62525	2.07000	273.49209				0.00	0	150,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000	110.27038	2.25000	110.21611				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	157.12993	2.46000	157.23204				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	211.83415	2.28000	211.72984				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.77000	110.27350	7.74000	110.28686				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.89400	60.67971	7.89600	60.66152				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47300	38.31616	9.47300	38.30596				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	37.01966	9.71000	37.00959				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		62.20354		100.00000	62.08552			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.94500		0.00000	100.91310			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.91921		0.00000	100.88818			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.91921		0.00000	100.88818			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.59372		0.00000	100.56657			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.90389		0.00000	100.87338			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.04755		0.00000	100.09526			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.22473		0.00000	100.19584			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.02995		0.00000	100.08138			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.04106		0.00000	100.09014			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		100.22151		0.00000	100.19302			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.11802		0.00000	100.09439			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.11237		0.00000	100.08988			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.12791		0.00000	100.10477			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.11604		0.00000	100.09281			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.12352		0.00000	100.09879			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	100.15259		0.00000	100.12203			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.14804		0.00000	100.11840			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	13.75705		100.09221	13.72369			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.10512		0.00000	100.08408			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.58734		0.00000	113.22368			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.04673		0.00000	100.09456			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.06220		0.00000	100.10677			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.84662		0.00000	100.81803			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	106.14174		0.00000	106.10344			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.03826		0.00000	100.08791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	0.00000		98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.03964		0.00000	100.08901			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.02895		0.00000	100.08058			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.11013		0.00000	100.08808			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.14480		0.00000	100.11580			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.10815		0.00000	100.08650			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		57.74799		13.22500	57.72758			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.10182		0.00000	100.08144			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.10196		0.00000	100.08155			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.07333		0.00000	100.11562			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.10670		0.00000	100.08534			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500		98.17173		3.49500	98.12008			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.11144		0.00000	100.08914			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.11144		0.00000	100.08914			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.72245		0.00000	102.69939			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		99.88643		0.00000	101.91157			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.16947		0.00000	98.14756			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		97.79200		0.00000	97.71191			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.10486		0.00000	100.08387			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.10235		0.00000	100.08186			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.25425		0.00000	101.22873			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.12025		0.00000	100.09617			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.89577		0.00000	100.87519			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.24084		0.00000	101.21559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond	0.00000	101.36650	0.00000	101.34210				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.13829	0.00000	100.11060				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.10907	0.00000	100.08724				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.13816	0.00000	100.11050				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.10116	0.00000	100.08091				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.10868	0.00000	101.07133				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.11013	0.00000	100.08808				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.11013	0.00000	100.08808				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.15415	0.00000	100.13408				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.66695	0.00000	101.64736				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.76350	0.00000	101.74275				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.48087	0.00000	101.46191				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.48087	0.00000	101.46191				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.11644	0.00000	100.09313				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.46810	0.00000	101.44902				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.46179	0.00000	101.44279				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.44910	0.00000	101.43005				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.45325	0.00000	101.43414				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.47403	0.00000	101.45268				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.33297	0.00000	101.31370				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.47403	0.00000	101.45268				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.32733	0.00000	101.30813				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	101.09295	0.00000	101.07097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	101.18298		8.75000	101.15919			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.10400		0.00000	100.08318			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.47820		0.00000	101.45516			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.03861		0.00000	100.08818			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.03797		0.00000	100.08768			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.33590		0.00000	100.31274			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.24678		0.00000	101.22492			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	119.79348		3.44000	119.73063			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.04014		0.00000	100.08939			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.04135		0.00000	100.09035			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	119.95404		3.42000	119.89116			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	125.87834		1.56000	125.78814			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	119.79348		3.44000	119.73063			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	125.50219		2.54000	125.43942			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	130.68460		2.61000	130.58723			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.40481		0.00000	101.38014			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	95.10443		0.00000	95.00563			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.24662		0.00000	100.21500			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.25091		0.00000	100.21875			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.02445		0.00000	100.07703			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.03936		0.00000	100.08879			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	105.15755		0.00000	105.13702			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.05931		0.00000	100.10451			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.05420		0.00000	100.10048			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.11315		0.00000	100.09050			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.22946		0.00000	100.19998			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.11302		0.00000	100.09039			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	104.51748		0.00000	102.10588			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	91.74171		0.00000	91.64583			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	91.07193		0.00000	90.91284			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.14872		0.00000	100.12933			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.18520		100.00000	9.16295			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	22.22853		100.00000	22.17468			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.68000	147.45692		4.68000	147.37492			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	101.55626		0.00000	101.54045			0.00	9,277,098,700	9,277,098,700.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.91969		0.00000	101.90276			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	103.08392		0.00000	103.06651			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.97036		0.00000	102.95271			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.59912		0.00000	102.58101			0.00	0	1,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.94393		0.00000	101.92562			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.01354		0.00000	100.06841			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.11325		0.00000	100.05659			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.18800	96.73666		2.18800	96.68920			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.44000	131.88956		2.44000	131.82396			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.22172		0.00000	101.20274			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.78945		10.38000	101.76080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	101.78945		10.38000	101.76080			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	103.79000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.94488		0.00000	100.92804			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.31757		0.00000	101.29362			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	106.50709		2.58000	106.45370			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	202.49520		2.59000	202.39380			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.07918		2.55000	107.02559			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	101.35242		0.00000	101.33639			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	201.61838		2.62000	201.51725			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	101.44902		0.00000	101.42314			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	109.23871		2.35000	109.18465			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.37401		2.64000	105.32101			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.58000	263.16247		2.58000	263.03077			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.08000	273.41539		2.08000	273.28225			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.80000	258.79733		2.80000	258.66627			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	127.01161		2.57000	126.94798			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.16920		0.00000	101.14871			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	127.10874		2.10000	127.04669			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.37907		0.00000	101.35761			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.63573		0.00000	101.61505			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.05965		0.00000	101.03880			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.42083		2.42000	106.36796			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.50393		104.97509	17.45965			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.36235		101.07593	21.31010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	14.30820	100.44759	14.27339					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.89089	100.76967	19.84238					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	2.11000	114.57314	2.11000	114.51725					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	2.21000	110.68612	2.21000	110.63176					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.46878	0.00000	98.46769					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	110.37415	2.24000	110.31986					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.64646	0.00000	100.62296					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000	341.14976	2.28000	340.98179					0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	101.02898	0.00000	101.00732					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.97112	0.00000	100.95076					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.92485	0.00000	100.90538					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.60695	0.00000	100.58565					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.51749	0.00000	100.49823					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.61548	0.00000	101.59446					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.77500	103.14032	5.71000	103.13671				144,375,000,000,000.00	25,000,000,000	25,110,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.72000	103.83534	6.66000	103.85902					0.00	0	417,700,000.00
FRX16	On 15/09/2016	Spot Bond	7.64000	102.92222	7.61000	102.96197					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.05000	103.59067	8.01000	103.68118					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27500	109.17547	8.23000	109.30230					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.80500	101.80860	8.77500	101.91217				159,370,500,000.00	18,100,000	768,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.00500	100.80679		8.97500	100.92305			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.58000	91.81781		9.54500	91.98380			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000	107.16855		9.68000	107.34440			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.01000	98.61978		9.98000	98.79787			300,300,000,000.00	30,000,000	560,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.30000	96.91908		10.28000	97.04253			0.00	0	130,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.52000	78.61313		10.49000	78.80831			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	100.00952		0.00000	100.06526			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.01296		0.00000	100.06798			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.01432		0.00000	100.06905			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.01768		0.00000	100.07170			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.02311		0.00000	100.07597			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.02718		0.00000	100.07918			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.04475		0.00000	100.09302			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.61183		0.00000	100.59465			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.64406		0.00000	100.62597			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.67322		0.00000	100.65431			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.68007		0.00000	100.66098			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.69953		0.00000	100.67989			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.72874		0.00000	100.70828			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.75308		0.00000	100.73194			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.86004		0.00000	100.83590			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.81162		0.00000	101.79152			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.56754		0.00000	101.54690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.40000	102.12210		9.36000	102.19321			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	100.83486		0.00000	100.81849			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.46237		0.00000	99.44608			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	101.14045		0.00000	101.12144			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.16523		0.00000	101.14581			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.21314		0.00000	101.19291			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.27256		0.00000	101.25133			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.35504		0.00000	101.33244			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.32502		0.00000	100.30406			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.63143		0.00000	101.61289			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.40507		0.00000	101.38522			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.48518		0.00000	101.46597			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.62319		0.00000	101.60567			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.28160		0.00000	100.26070			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.74160		0.00000	100.72017			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		100.00000	9.83348		100.00000	100.00000		0,510,000,000,000,000.00	05,100,000,000	49,900,000,000.00	
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	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.54056		0.00000	100.52225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	99.98205		0.00000	99.96412			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.03955		0.00000	100.01977			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.49161		0.00000	101.46716			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.70148		0.00000	101.68313			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.24041		0.00000	100.21938			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.07048		0.00000	101.05058			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.08406		0.00000	101.06396			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	101.00190		0.00000	100.98548			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.78707		0.00000	100.77067			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	101.30404		0.00000	101.28377			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.13723	99.45140		8.10783	99.48066			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.36511		0.00000	101.34387			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.48990	104.41639		8.46052	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.44360		0.00000	101.42112			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.94009	104.41639		8.91075	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.53950		0.00000	101.51550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.44018		0.00000	101.41933			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.58912		0.00000	101.56664			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.64707		0.00000	101.62376			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.79436		0.00000	100.77272			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.47222		9.89000	103.44464			44,505,000,000.00	4,500,000	4,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.35500		110.45145		8.32500	110.57360			279,057,000,000.00	33,400,000	2,150,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		277.86347		1.87000	277.72973			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		284.20344		1.87000	284.06667			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.64500		100.20895		9.62000	100.39742			76,195,500,000.00	7,900,000	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.66500		99.97986		9.64000	100.17096			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		63.84496		100.00000	63.69029			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.57498		100.00000	16.53483			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		96.97429		100.00000	96.63758			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.44346		100.00000	44.33460			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.68604		100.00000	22.63048			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.64641		100.00000	14.61093			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		66.14879		100.00000	65.98498			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.24996		1.60000	117.19433			84,919,594,720,000.00	53,074,746,700	90,683,086,600.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.21637		1.82000	122.15764			73,809,957,130,000.00	40,554,921,500	65,153,921,500.00
I2046	On 31/03/2046	Spot Bond	1.91000		120.96256		1.91000	120.90422			206,342,628,136,000.00	08,032,789,600	96,453,315,900.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.30830		2.00000	126.24698			564,187,200,000.00	282,093,600	30,063,154,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		94.30000		0.00000	94.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.66000		104.76607		7.63000	104.76565			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.87152		0.00000	100.85146			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.01768		0.00000	101.00086			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16000		104.74196		8.13000	104.76736			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.30000		108.06268		8.26000	108.16912			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.70426		0.00000	100.68507			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000		118.32610		4.53000	118.26059			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98000		103.44690		7.95000	103.48310			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.94906		0.00000	100.93041			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.00447		0.00000	100.98471			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000		129.17236		1.38000	129.11185			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		130.49679		2.17000	130.43283			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.26179		0.00000	100.24484			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.10850		0.00000	101.09093			0.00	30,000,000	60,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.42000		103.08431		8.38000	103.18920			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.57517		0.00000	100.55612			0.00	30,000,000	60,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.77140		0.00000	101.75235			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.77972		0.00000	100.76059			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.99500		96.47609		8.95000	96.61274			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.45500		93.85444		9.42500	93.95053			99,277,500,000.00	10,500,000	10,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.51830		0.00000	100.42038			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.50000		97.97234		8.46000	98.07421			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.50500		101.73335		9.47500	101.84245			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000	101.03415	0.00000	101.01569				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	101.06466	0.00000	101.04565				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.92000	101.61986	7.89000	101.65471				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.77500	100.98559	8.73000	101.11200				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.17872	0.00000	101.15764				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.79424	0.00000	100.77569				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.07000	104.13947	8.03000	104.21083				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.73500	105.01886	8.69000	105.16518				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.87000	105.96109	9.83500	106.15137				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	99.91145	0.00000	99.89343				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	101.14490	0.00000	101.12652				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00440	100.00000	0.00439				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.17289	0.00000	101.15467				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.22529	0.00000	101.20624				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.12500	97.72696	9.09500	97.84185				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.90815	5.00000	100.89453				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.90815	5.00000	100.89453				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.99783	5.00000	101.98392				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.90815	5.00000	100.89453				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.11469	4.00000	101.10380				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.48452	0.00000	100.45910				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.45009	0.00000	100.42524				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	99.87140	0.00000	99.84572				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	108.16774		9.20000	108.14115			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.89684		0.00000	99.87587			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.89684		0.00000	99.87587			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.84468		0.00000	100.82167			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49040		100.00000	7.47225			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.15049		0.00000	101.13233			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.91948		0.00000	100.90116			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.79557		0.00000	100.77731			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.66000	101.92229		9.63000	101.91670			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.54248		0.00000	100.52430			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.25451		0.00000	100.23750			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.64014		0.00000	100.61341			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	99.83807		100.00000	99.56969			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	97.99526		100.00000	97.73669			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	96.21352		100.00000	95.96427			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	94.50311		100.00000	94.26264			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	96.87500		100.00000	96.12403			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	93.68654		100.00000	92.97138			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	88.90511		100.00000	88.26087			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	84.58333		100.00000	84.00000			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
IN435U	On 26/08/2014	Spot Bond	100.00000		99.17355	100.00000	98.36065				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		95.72357	100.00000	94.95162				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		90.56924	100.00000	89.87787				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		97.13453	5.90000	99.91924				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.82251	5.90000	99.80640				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.70989	5.90000	99.69382				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.47673	6.00000	99.46046				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.24951	6.00000	99.23332				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.13629	6.00000	99.12014				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.89267	6.10000	98.87633				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.66438	6.10000	98.64812				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.88246	0.00000	102.09312				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.18165		100.69143	11.16042	103.58840				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.18165		99.68149	11.16042	102.42727				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.04265	0.00000	100.02125				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.42279	0.00000	100.39383				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.04212	0.00000	100.02117				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.46117	6.50000	101.44343				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.11473	0.00000	100.09177				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		99.91020	0.00000	101.61655				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.80847	0.00000	97.44698				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.15423	0.00000	100.13493				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.31932	0.00000	101.30058				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000	100.04405		0.00000	100.02202			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.55105		0.00000	101.53125			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	103.40274		0.00000	103.38699			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.08499		0.00000	100.06798			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.08433		0.00000	100.06745			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.17986		0.00000	101.16287			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.87494		0.00000	100.85752			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.75722		0.00000	100.73983			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.64901		0.00000	100.63133			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.64148		0.00000	100.62400			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.47237		0.00000	100.45543			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	101.62329		0.00000	101.60705			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.22626		0.00000	101.20884			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.50630		0.00000	100.48822			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	100.00000	69.13803		100.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	99.86730		0.00000	102.23664			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.48159		0.00000	100.46402			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.92712		0.00000	100.90781			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.66616		0.00000	97.64887			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.41552		0.00000	101.39581			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.44493		0.00000	101.42480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond		0.00000	101.46458		0.00000	101.44418			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.67000	102.05005		8.64000	102.09991			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	101.17101		0.00000	101.15452			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.67500	99.38905		9.64500	99.51088			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.19682		0.00000	100.17707			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.90000	104.78108		8.86000	104.86928		182,450,000,000.00		20,500,000	220,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	99.77197		0.00000	101.55131			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	101.56722		0.00000	101.54659			0.00	40,000,000	80,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	101.04275		0.00000	101.02240			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.74531		0.00000	100.72009			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.04389		0.00000	100.02209			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.84000	101.67033		8.81000	101.67463			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.85125		0.00000	100.08610			0.00	0	2,400,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.44546		0.00000	100.42125			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.26000	121.24740		3.26000	121.18438			0.00	0	20,000,000.00
IV019	On 31/03/2028	Spot Bond		3.65000	137.44631		3.64000	137.52778			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	99.84892		0.00000	99.82701			0.00	30,000,000	60,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.70031		0.00000	101.67758			0.00	10,000,000,000	5,000,000,000.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.59009		0.00000	101.56717			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.29637		0.00000	100.27275			0.00	20,000,000	50,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	99.95738		0.00000	99.93598			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60000	97.22213		3.60000	97.17071		2,880,000,000,000.00		800,000,000	400,000,000.00
IV030A	On 31/01/2025	Spot Bond		3.60000	102.89750		3.60000	102.84307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	100.33619	0.00000	100.31138				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.00911	0.00000	100.98495				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.25451	0.00000	100.23750				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.56500	111.86718	10.52000	111.98417				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.46021	0.00000	101.43405				0.00	0	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.44631	3.64000	137.52778				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	99.30667	100.00000	99.04114				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	97.47949	100.00000	97.22364				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	95.72408	100.00000	95.47737				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	94.02340	100.00000	92.40506				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	92.26705	100.00000	91.57331				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	87.62590	100.00000	87.00000				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	95.52942	100.00000	94.90909				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.51610	0.00000	100.49729				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.22954	0.00000	101.21178				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.64268	0.00000	100.62520				0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	99.90311	5.90000	99.88698				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.79030	5.90000	99.77421				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.67775	5.90000	99.66170				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.56546	5.90000	99.54944				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.21714	6.00000	99.20096				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.74579	6.10000	98.72950				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.63185	6.10000	98.61560				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.94192	0.00000	100.92038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	101.15391		0.00000	101.13370			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.53222		0.00000	101.51404			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	99.83830		0.00000	101.53283			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.81594		0.00000	100.79845			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.67039		0.00000	100.65157			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.72981		0.00000	100.70808			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.46024		0.00000	100.43977			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.44502		0.00000	101.42490			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.45485		0.00000	101.43459			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.47451		0.00000	101.45397			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.38605		0.00000	101.36675			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.29532		0.00000	101.27519			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.14586		0.00000	101.12577			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.12178		0.00000	100.02174			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.80195		0.00000	100.78227			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.55079		0.00000	100.53210			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.54511		0.00000	100.52661			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	99.84336		0.00000	99.82336			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.36306		0.00000	101.34537			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.20400		0.00000	101.18466			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	101.02179		0.00000	101.00390			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.65376		0.00000	100.62862			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.11292		0.00000	100.09298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		60.27838	100.00000	60.13236				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.16843	0.00000	101.14756				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		63.51445	100.00000	63.35890				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.94547	0.00000	101.92586				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.82958	100.00000	22.77427				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.51726	0.00000	101.49581				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		88.03828	100.00000	87.82816				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		86.50385	100.00000	86.30408				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		62.37405	100.00000	62.22129				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		70.71464	100.00000	70.58048				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		61.77776	100.00000	61.62810				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		55.61324	100.00000	55.47852				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.24853	0.00000	100.22682				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.25790	0.00000	100.23540				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		88.46154	100.00000	88.17891				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.63535	0.00000	102.61169				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.34214	0.00000	101.31720				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.73000		139.19804	8.70000	139.46086				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.34460	0.00000	100.32754				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.13945	0.00000	100.12128				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.56552	0.00000	100.54493				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.55932	0.00000	100.53956				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.13008	0.00000	101.10988				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.00000		99.21567	8.96000	99.29658			510,300,000,000.00	56,700,000	1,436,700,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	9.15000	96.98323		9.11000	97.08135			91,500,000,000.00	10,000,000	30,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.60500	101.28965		9.57500	101.39862			73,958,500,000.00	7,700,000	18,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.35289		0.00000	100.32244			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.66000	100.39541		10.63000	100.40682			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.38486		0.00000	100.35172			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.72649		0.00000	100.70616			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.77466		0.00000	100.75298			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.83237		0.00000	100.80906			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.29246		0.00000	101.27524			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.81246		0.00000	98.80927			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	98.15943		0.00000	98.14207			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.51701		0.00000	99.50091			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	99.06028		0.00000	99.04408			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	98.78164		0.00000	98.76540			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	88.03828		100.00000	87.82816			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.04768		0.00000	102.03485			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	100.00000	5.92196		100.00000	5.88726			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	82.32662		100.00000	82.14286			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	96.87500		100.00000	96.12403			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.41869		0.00000	99.83916			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.58279		0.00000	101.56499			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.32223		0.00000	101.30336			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.45955		0.00000	100.44261			0.00	3,000,000,000	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.89176		0.00000	100.87418			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.20852		0.00000	100.19130			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.25891		0.00000	100.24091			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.56335		0.00000	100.54439			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.75114		0.00000	100.73401			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.89631		0.00000	100.87795			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.22100		0.00000	101.20378			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.30604		0.00000	101.28751			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	60.60684		100.00000	60.46002			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.12467		100.00000	21.07350			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	51.57391		100.00000	51.44897			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.91500	102.16590		8.87000	102.31535			28,528,000,000.00	3,200,000	123,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.80500	102.08984		8.76000	102.23989			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.25808		0.00000	100.23557			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.24037		0.00000	100.21933			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.34665		0.00000	101.32791			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	101.46353		0.00000	101.44432			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	101.47394		0.00000	101.45459			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.52593		0.00000	101.50591			0.00	0	0.00

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	103.19855	0.00000	103.17740				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.36078	0.00000	103.33861				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23500	102.60381	8.19500	102.66339				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98500	105.70370	8.94000	105.84406				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.80000	105.82222	9.77000	105.95274				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44000	101.52603	6.40500	101.52509				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.01361	0.00000	100.06849				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.01702	0.00000	100.07117				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.80500	101.94329	9.77500	102.03967				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67500	103.28193	7.64500	103.29558			66,005,000,000.00	8,600,000	4,998,600,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.53421	0.00000	100.51327				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.16000	99.64312	9.12000	99.71918				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.15971	0.00000	100.13873				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.67500	104.60188	9.64500	104.72294				0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.91908	100.00000	13.88536				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.51310	0.00000	100.49298				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.86000	99.61888	8.82000	99.69620			103,662,000,000.00	11,700,000	71,700,000.00	
MTN02	On 13/07/2014	Spot Bond	5.92500	104.78881	5.89000	104.77376				0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.76000	105.79024	7.73000	105.79815			388,000,000,000.00	50,000,000	200,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.80000	108.04243	8.76000	108.12421			169,840,000,000.00	19,300,000	537,700,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.52301	100.89771	6.50708				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.60944	100.61875	6.59334				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	100.80446		0.00000	100.78521			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.81581		0.00000	100.79629			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.82134		0.00000	100.80168			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.88986		0.00000	100.86856			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.96950		0.00000	100.94629			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41830	100.00000	0.41729				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41830	100.00000	0.41729				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.23500	95.20372	9.20000	95.37479				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.61000	101.54819	7.58000	101.58367				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.32500	98.74092	9.29500	98.85752				0.00	0	119,700,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.27363	0.00000	101.25701				0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.12500	103.73403	9.09500	103.85883				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.73903	0.00000	100.72034				0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.57000	103.56168	9.53500	103.75580				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.00315	0.00000	101.98502				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.82365	0.00000	100.80517				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.05320	0.00000	102.03502				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.38978	0.00000	101.37223				0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.67227	0.00000	100.65401				0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.08965	0.00000	100.07170				0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.36000	106.56697	7.33000	106.58161				736,000,000,000.00	100,000,000	860,000,000.00

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	101.74758	0.00000	101.72814				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.81500	113.88211	8.77000	114.05271				128,699,000,000.00	14,600,000	424,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.90500	34.28424	10.87500	34.37058				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.56000	103.40070	7.53000	103.40356				4,651,668,000,000.00	615,300,000	1,265,300,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.32147	0.00000	101.30092				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.39106	0.00000	101.36941				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.91000	104.68851	7.88000	104.71537				120,232,000,000.00	15,200,000	445,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.03566	0.00000	100.01790				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	101.42604	0.00000	101.40736				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.97346	0.00000	100.95597				0.00	420,000,000	420,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.68551	0.00000	101.66419				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.51746	0.00000	101.49601				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.48511	0.00000	100.46355				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	90.33554	0.00000	90.31706				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.45982	0.00000	100.43932				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	101.24275	0.00000	101.22243				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.35064	0.00000	101.32853				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.16907	0.00000	101.14857				0.00	0	0.00

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	101.59231	0.00000	101.57010				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.58622	0.00000	86.56711				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.16574	0.00000	100.14780				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.86642	0.00000	100.84516				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.02141	0.00000	100.07463				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.01598	0.00000	100.07035				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.59435	0.00000	101.57361				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.01263	0.00000	100.06771				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.09070	0.00000	100.07255				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.09063	0.00000	100.07250				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.06612	0.00000	101.04708				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.10486	0.00000	100.08387				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.07500	106.29698	10.04500	106.40019				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.10419	0.00000	100.08334				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.11000	105.06557	10.08000	105.17332				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.10486	0.00000	100.08387				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.09402	0.00000	100.07520				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.09405	0.00000	100.07655				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.61000	105.04138	8.58000	105.05231			4,305,000,000,000.00	500,000,000	250,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	101.41274	0.00000	101.38916				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.63131	0.00000	100.60862				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.19500	103.94738	10.15000	104.14154				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.76252	0.00000	101.73931				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.34866	0.00000	101.33167				0.00	0	0.00

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	12.25000	110.75147		12.21000	110.85699			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	110.94802		0.00000	110.92955			0.00	9,900,000,000	5,700,000,000.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.53582		0.00000	100.50971			0.00	40,000,000	80,000,000.00
NILB10		On 08/12/2016	Spot Bond	2.09000	165.64280		2.09000	165.56210			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.85500	106.20151		8.82500	106.31703			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.26746		0.00000	100.24890			0.00	0	0.00
NPL09		On 10/09/2014	Spot Bond	0.00000	100.25550		0.00000	100.23843			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.48500	105.21608		9.45500	105.32747			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.66084		0.00000	100.64115			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.85664		0.00000	100.83856			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.62402		0.00000	100.60542			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.64708		0.00000	100.62780			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.63327		0.00000	100.61440			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.68500	106.18180		9.65500	106.32431			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.64714		0.00000	100.62786			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.66089		0.00000	100.64120			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.65169		0.00000	100.63227			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.88500	105.20609		9.85500	105.31484			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.67938		0.00000	100.65915			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.67009		0.00000	100.65014			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.67470		0.00000	100.65461			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.84451		0.00000	100.81938			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.78859		0.00000	100.76512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.68850	0.00000	100.66800				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67500	113.74649	8.63000	113.89612				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.07500	120.14395	9.04500	120.30889				0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	171.79546	1.98500	171.71225				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45000	122.63343	9.42000	122.87367				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.20351	0.00000	101.18294				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.09517	0.00000	101.07561				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.82256	0.00000	101.80459				0.00	80,000,000	40,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.03767	0.00000	100.01894				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.56377	0.00000	100.54396				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.58335	0.00000	100.56287				0.00	40,000,000	20,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.65400	0.00000	100.63024				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.81309	0.00000	100.78382				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.72409	100.00000	16.68358				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.46383	100.00000	43.35739				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.89000	103.97587	6.86000	103.99520			104,039,000,000.00		15,100,000	4,106,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.37441	100.00000	15.33717				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.91000	0.00000	98.91000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	67.39129	100.00000	67.22624				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.79309	0.00000	100.77412				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.14432	0.00000	101.12586				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.41691	0.00000	100.39872				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.35094	0.00000	100.33176				0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000	100.47036	0.00000	100.45414				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.41729		0.00000	100.39965			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.27838		0.00000	100.25968			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.06831		0.00000	101.04962			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.09932		0.00000	101.08008			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.11328		0.00000	101.09378			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.14428		0.00000	101.12423			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.27752		0.00000	101.25511			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.30849		0.00000	101.28553			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.20949		0.00000	101.18787			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.66000		105.17633		6.63000	105.16450			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.29500		98.60550		6.26000	98.59647			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15000		39.94032		8.12000	40.06411			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.66000		111.62145		6.63000	111.63844		1,317,003,889,122,000.00	97,748,331,700	15,462,640,900.00	
R158	On 15/09/2015	Spot Bond	6.66000		111.62145		6.63000	111.63844			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.56000		92.41047		6.53000	92.42716			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66000		117.63293		6.63000	117.67867			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.49000		86.76471		6.46000	86.80577			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.33000		116.76228		8.30000	116.99301		4,333,600,972,624,000.00	20,240,212,800	30,378,543,500.00	
R187P	On 21/12/2026	Spot Bond	8.07000		37.22963		8.04000	37.35591			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99000		34.75645		7.96000	34.88453			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		284.14864		1.58000	284.01413		25,088,022,574,000.00	15,878,495,300	24,291,847,800.00	
R201	On 21/12/2014	Spot Bond	5.92500		101.42783		5.89000	101.42884		296,250,000,000.00	50,000,000	65,600,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		227.68918		1.79000	227.58008		197,291,275,384,000.00	10,218,589,600	51,545,869,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond	8.17000	99.87030		8.13500	100.06008			829,394,928,407,000.00	01,517,127,100	65,208,278,300.00
R203	On 15/09/2017	Spot Bond	7.30000	104.95339		7.26000	105.04813			2,094,981,986,740,000.00	86,983,833,800	111,315,712,300.00
R2030	On 31/01/2030	Spot Bond	8.86000	95.99436		8.83500	96.17000			1,901,102,680,196,000.00	14,571,408,600	19,377,858,400.00
R2032	On 31/03/2032	Spot Bond	8.98000	95.49414		8.96500	95.59697			0.00	0	0.00
R2037	On 31/01/2037	Spot Bond	9.07000	97.95172		9.04000	98.20212			521,001,058,752,000.00	57,442,233,600	35,996,439,300.00
R204	On 21/12/2018	Spot Bond	7.56500	101.71584		7.52000	101.86577			1,485,506,519,743,500.00	96,365,699,900	40,997,531,500.00
R2048	On 28/02/2048	Spot Bond	9.18000	98.30292		9.15000	98.57840			751,344,869,952,000.00	81,845,846,400	37,537,600,000.00
R207	On 15/01/2020	Spot Bond	7.80500	100.75403		7.77500	100.86405			2,189,236,623,458,500.00	80,491,559,700	17,501,163,700.00
R208	On 31/03/2021	Spot Bond	7.97500	95.25916		7.94500	95.38752			3,003,973,929,027,500.00	76,673,846,900	73,408,597,600.00
R209	On 31/03/2036	Spot Bond	8.99500	75.43086		8.97000	75.60123			1,776,935,546,543,500.00	97,547,031,300	12,414,822,200.00
R210	On 31/03/2028	Spot Bond	1.75000	170.74610		1.74000	170.86292			4,925,610,025,000.00	2,814,634,300	30,397,614,600.00
R211	On 31/01/2017	Spot Bond	0.68000	131.45075		0.68000	131.39170			1,650,027,548,000.00	2,426,511,100	73,318,925,000.00
R212	On 31/01/2022	Spot Bond	1.60000	135.65389		1.60000	135.58952			2,230,150,080,000.00	1,393,843,800	65,133,824,600.00
R213	On 28/02/2031	Spot Bond	8.86000	86.15772		8.84000	86.28981			2,761,007,005,894,000.00	11,626,072,900	56,901,000,000.00
R214	On 28/02/2041	Spot Bond	9.09500	76.17640		9.06500	76.39280			1,076,104,650,188,500.00	18,318,268,300	22,573,298,000.00
R226C	On 15/09/2014	Spot Bond	5.89500	98.69295		5.86000	98.68498			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.72000	95.33476		6.69000	95.33771			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.56000	92.41047		6.53000	92.42716			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.48000	89.59518		6.45000	89.62458			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.49000	86.76471		6.46000	86.80577			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.05000	94.29515		6.05000	94.29515			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.93000	97.17405		5.89500	97.17500			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.63000	93.75249		6.60000	93.76279			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.50000	90.91456		6.47000	90.93808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.48000	88.08677	6.45000	88.12242			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.54000	85.19901	6.51000	85.24572			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.27500	80.76768	7.23500	80.84522			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.32500	77.80181	7.28500	77.89141			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.57000	74.34914	7.52500	74.46283			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.55000	71.69966	7.50500	71.82492			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.53000	69.15792	7.48500	69.29382			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.52000	66.68387	7.47500	66.82942			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.76500	63.36550	7.73500	63.46204			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.74500	61.07354	7.71500	61.17546			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.89500	58.20641	7.86500	58.31166			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.86500	56.11714	7.83500	56.22678			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.83500	54.11850	7.80500	54.23212			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.80500	52.20612	7.77500	52.32335			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.76500	50.41950	7.73500	50.54008			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.72500	48.71280	7.69500	48.83643			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.27000	44.50924	8.24000	44.62767			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.23000	42.91444	8.20000	43.03490			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.19000	41.39271	8.16000	41.51495			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.15000	39.94032	8.12000	40.06411			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.11000	38.55373	8.08000	38.67887			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	8.07000	37.22963	8.04000	37.35591			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	8.03000	35.96486	8.00000	36.09212			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	7.99000	34.75645		7.96000	34.88453			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.84062		0.00000	101.81454			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.70139		0.00000	100.67770			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.84774		0.00000	101.82193			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.68075		0.00000	101.65636			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.27395		100.00000	17.23209			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.40024		100.00000	6.38457			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.35604		100.00000	17.31400			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	99.90759		0.00000	101.66316			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.28538		0.00000	100.26422			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.84787		0.00000	100.74950			0.00	680,000,000	680,000,000.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	102.33539		0.00000	102.31756			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.01628		0.00000	100.00002			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.69076		0.00000	100.67431			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.28881		0.00000	101.26874			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.71918		0.00000	100.69900			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.43256		0.00000	101.41247			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.04567		0.00000	101.02507			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.32190		0.00000	100.30106			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.49014		0.00000	101.47212			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.27768		0.00000	101.25782			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.55952		0.00000	100.53915			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.33318		0.00000	100.31170			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004		On 25/11/2014	Spot Bond	0.00000	101.21169		0.00000	101.18300			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	99.84544		0.00000	99.81459			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	101.82082		0.00000	101.78762			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	101.63329		0.00000	101.60354			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	101.63329		0.00000	101.60354			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	99.94338		0.00000	99.91516			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	99.93662		0.00000	99.90506			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.42278		0.00000	100.39383			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	107.10455		12.35000	107.06910			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.37849		0.00000	100.35417			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.97590		100.00000	13.94205			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.87793		0.00000	100.85579			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	101.56890		0.00000	101.54660			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	101.40845		0.00000	101.38652			0.00	0	0.00
RP026		On 13/06/2016	Spot Bond	0.00000	100.27256		0.00000	100.24883			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	101.13450		0.00000	101.11261			0.00	0	0.00
RPG03		On 23/03/2015	Spot Bond	100.00000	48.86817		100.00000	48.71393			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.39675		100.00000	2.39101			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	16.29073		100.00000	16.25083			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	24.02252		100.00000	23.96433			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.81092		100.00000	11.76779			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	23.98116		100.00000	23.92306			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	101.71428		0.00000	101.68096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	102.40664		0.00000	102.36324			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.27500	105.20124		9.24500	105.32793			39,882,500,000.00	4,300,000	764,300,000.00
RW23	On 10/12/2023	Spot Bond	9.42000	100.93699		9.38500	101.12879			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.01000	102.18633		9.99000	102.31237			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.45702		0.00000	97.21527			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.91000	107.20635		7.88000	107.25123			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.66068		0.00000	100.63834			0.00	240,000,000	120,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.35000	101.51402		9.31000	101.60476			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.34336		0.00000	101.32209			0.00	0	1,050,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.17464		0.00000	100.15201			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.22471		0.00000	101.20282			0.00	40,000,000	20,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.38091		0.00000	101.35867			0.00	140,000,000	70,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.35586		0.00000	101.33404			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31000	102.83876		7.63000	102.53585			39,820,494,000,000.00	5,447,400,000	5,243,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.06500	99.62707		9.02000	99.74316			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.12000	109.85351		8.09000	109.86574			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.98000	110.02122		7.95000	110.03390			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.91000	110.10522		7.88000	110.11812			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.70000	101.02351		8.66000	101.10989			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.05500	109.93133		8.02500	109.94377			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.02000	109.97326		7.99000	109.98582			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.15833		0.00000	100.13772			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.04605		0.00000	100.02304			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.84245		0.00000	99.82235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13		On 22/09/2017	Spot Bond	8.35000	103.80919	8.31000	103.89903			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	101.48289	0.00000	101.46425			0.00	0	2,500,000,000.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.03678	0.00000	100.01834			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	104.07848	0.00000	104.06385			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.12500	105.42210	9.09500	105.55445			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.98000	101.57965	9.95000	101.76002			798,400,000,000.00	80,000,000	40,000,000.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.90177	0.00000	100.87964			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	101.09647	0.00000	101.07882			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.85351	0.00000	100.83366			0.00	120,000,000	60,000,000.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.63631	0.00000	103.61885			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.65500	101.60372	8.61000	101.75863			283,018,500,000.00	32,700,000	1,182,700,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	11.40984	100.00000	11.38430			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.71000	106.06596	9.67500	106.25855			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	101.33822	0.00000	101.32030			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	9.22000	98.22841	9.18500	98.33960			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.03000	94.69530	9.00000	94.88029			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.24572	0.00000	100.22601			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.98000	98.93863	9.95000	99.12608			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.67500	95.33320	9.64500	95.45917			0.00	0	0.00
SBS9		On 07/07/2016	Spot Bond	7.71000	112.18485	7.68000	112.21946			2,030,814,000,000.00	263,400,000	448,400,000.00
SBSI11		On 07/12/2023	Spot Bond	2.11000	272.78690	2.11000	272.65384			295,400,000,000.00	140,000,000	70,000,000.00
SBSI12		On 31/01/2017	Spot Bond	1.32500	129.34962	1.32500	129.28923			106,000,000,000.00	80,000,000	40,000,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	104.44000	0.00000	104.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.39587	0.00000	100.37694				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.75129	100.00000	13.71798				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
SHI05	On 31/01/2017	Spot Bond	1.95000		127.35273	1.95000	127.29109				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.46117	6.50000	101.44343				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.15683	0.00000	100.13363				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.90359	0.00000	99.88395				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.42362	0.00000	101.40421				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.33000		98.41348	9.29000	98.49094			56,913,000,000.00	6,100,000	266,100,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		101.17499	0.00000	101.15320				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.53624	0.00000	101.51603				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.03983	0.00000	100.01991				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.03354	0.00000	100.01685				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.99530	0.00000	100.97755				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.68198	100.00000	14.64641				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.26494	0.00000	100.24374				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.41251	100.00000	59.22702				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.16259	0.00000	100.14123				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.96000		106.69080	7.93000	106.72717				0.00	0	1,740,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	9.16500	101.53166		9.12000	101.65757			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.65000	101.16062		8.61000	101.24729			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.69875		0.00000	100.67962			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.69437		0.00000	100.67430			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.01058		0.00000	100.99169			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.69917		0.00000	100.67896			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.16359		0.00000	101.14279			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.40000	102.15260		8.36000	102.20322			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.45670		0.00000	101.43763			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.81898		0.00000	101.80050			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.39854		0.00000	101.37857			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.52500	95.09727		9.49500	95.19950			177,165,000,000.00	18,600,000	1,318,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.49441		0.00000	100.47245			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	99.97947		0.00000	99.95896			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.28428		0.00000	101.26327			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.58300	87.69759		9.55300	87.80923			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.64500	87.42141		9.61500	87.53245			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.17000	100.82958		7.13500	100.82726			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.06500	95.42981		9.03500	95.52905			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.14784		0.00000	100.12564			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.48000	101.62858		8.44000	101.71624			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	109.23871		2.35000	109.18465			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.51500	98.19712		8.47000	98.33810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond	0.00000	100.97983	0.00000	100.96272				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.78641	0.00000	100.75999				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.75000	105.46175	9.72000	105.65677				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.43862	0.00000	100.41904				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.08350	0.00000	100.06335				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.14044	0.00000	100.11932				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.09000	77.50902	10.07000	77.61822				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.31945	0.00000	101.29893				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	99.54078	0.00000	99.51983				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.78035	0.00000	100.76069				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.57358	0.00000	99.55718				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	99.22909	0.00000	99.21269				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	99.11551	0.00000	99.09913				0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	99.09898	0.00000	99.08260				0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	99.04999	0.00000	99.03361				0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.96751	0.00000	99.95126				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.98225	0.00000	98.96583				0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.91824	0.00000	99.90189				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.93289	0.00000	98.91648				0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.52668	0.00000	99.52540				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1105	On 07/07/2014	Spot Bond	0.00000	99.80401	0.00000	99.78768				0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	99.77099	0.00000	99.75463				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	98.75213	0.00000	98.73571				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	98.73773	0.00000	98.72134				0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	99.73864	0.00000	99.72230				0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	99.68925	0.00000	99.67290				0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	99.62477	0.00000	99.60846				0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	99.62502	0.00000	99.60872				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	98.63784	0.00000	98.62143				0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	99.54290	0.00000	99.52657				0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	99.57477	100.00000	93.11224				0.00	15,600,000,000	7,800,000,000.00
SY1116	On 22/07/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.12000	109.31005	7.09000	109.32667				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000	102.58118	8.90000	102.76820				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	99.90097	100.00000	99.64216				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	93.71961	100.00000	93.48235				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.86608	100.00000	27.79858				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.16672	0.00000	101.14858				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.98234	0.00000	100.96408				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.62776	0.00000	100.61069				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.44105	0.00000	100.42136				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.60575	0.00000	100.58882				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond	0.00000	100.01026		0.00000	100.06585			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.01504		0.00000	100.06962			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.89582		0.00000	97.87829			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.38873		0.00000	97.37120			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	100.00000	69.25996		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.03743		0.00000	101.01929			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91000	105.03987		7.88000	105.07485			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.24215		0.00000	101.22240			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.27689		0.00000	101.25660			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.40913		7.83000	103.38719			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.22303		0.00000	101.20359			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.26647		0.00000	101.24634			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.04525		0.00000	103.02329			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.22303		0.00000	101.20359			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.26647		0.00000	101.24634			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.11807		7.16000	103.09803			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.35158		0.00000	101.33008			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.34464		0.00000	101.32325			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.51124		0.00000	101.48718			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.48869		0.00000	101.46499			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.16874		0.00000	102.13404			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.09104		0.00000	102.05760			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.22128		0.00000	101.20188			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.27689		0.00000	101.25660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.75094		8.73000	103.67749			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.21607		0.00000	101.19675			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.26647		0.00000	101.24634			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.03500	100.73156		8.99000	100.80609			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	101.35007		0.00000	101.33089			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.41849		0.00000	101.39834			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.35505		0.00000	101.33351			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.33595		0.00000	101.31471			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.48885		0.00000	101.46769			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.50777		0.00000	101.48377			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.50083		0.00000	101.47694			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.61384		0.00000	101.59089			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.04786		0.00000	102.01512			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.05476		0.00000	102.02192			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	102.26648		0.00000	102.23410			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.28021		0.00000	101.26028			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.82750		101.06155	6.81062			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	101.21607		0.00000	101.19675			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.50504		0.00000	101.48689			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	101.37241		0.00000	101.35059			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	101.44184		0.00000	101.41890			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	102.17564		0.00000	102.14082			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.62808		0.00000	101.60952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.25403		0.00000	101.23451			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.27148		0.00000	101.25169			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.25403		0.00000	101.23451			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.27148		0.00000	101.25169			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.28021		0.00000	101.26028			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.24355		0.00000	101.22420			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.27148		0.00000	101.25169			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.36747		0.00000	101.34616			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.36747		0.00000	101.34616			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.36747		0.00000	101.34616			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.50703		0.00000	101.48350			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.54191		0.00000	101.51783			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.49831		0.00000	101.47492			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.19506		0.00000	102.16060			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.23855		0.00000	102.20340			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.22115		0.00000	102.18628			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.16000	104.82049		8.13000	104.82233			2,487,168,000,000.00	304,800,000	1,564,800,000.00
TL20	On 22/02/2020	Spot Bond	9.95500	85.41105		9.92500	85.50057			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.14000	104.26770		8.10000	104.36400			33,374,000,000.00	4,100,000	21,874,100,000.00
TN20	On 17/09/2020	Spot Bond	9.22500	108.76366		9.19500	108.88229			168,924,510,000.00	18,311,600	9,310,734,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.81738		100.00000	0.81480			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.45000	109.71134		9.41500	109.91042			4,725,000,000,000.00	500,000,000	10,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.55000	102.94455		9.52000	103.12108			13,370,000,000,000.00	1,400,000,000	17,102,850,000.00
TN27	On 14/11/2027	Spot Bond	9.58000	95.92774		9.55000	96.11934			550,003,128,000.00	57,411,600	2,325,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	100.92058	0.00000	100.90174				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.71856	0.00000	101.69992				0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.83112	0.00000	100.81226				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.81304	0.00000	100.79309				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.83422	0.00000	100.81375				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.83636	0.00000	100.81584				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.94066	0.00000	100.91757				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.15679	0.00000	101.12837				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.64165	0.00000	101.62398				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.50636	0.00000	101.48735				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.53876	0.00000	101.51933				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.25363	0.00000	101.23540				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.34041	0.00000	101.32090				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178	10.00000	99.83417				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522	9.75000	99.83829				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748	100.00000	9.84119				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.38028	0.00000	100.36120				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.40415	0.00000	100.38386				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.41739	0.00000	100.39643				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.42004	0.00000	100.39895				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.49390	0.00000	100.46909				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.65585	0.00000	100.62285				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.43265	0.00000	98.41682				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP152	On 13/11/2014	Spot Bond	0.00000	97.74440		0.00000	97.72840			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.55059		0.00000	97.53479			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.55025		0.00000	99.53475			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.51458		0.00000	96.49806			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.26293		0.00000	99.24579			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.68751		0.00000	95.66834			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	99.03512		0.00000	99.01820			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	95.15059		0.00000	95.13580			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.28337		0.00000	95.26473			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.54650		0.00000	98.52940			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	95.10701		0.00000	95.08869			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.87863		0.00000	94.86040			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	98.07758		0.00000	98.06057			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.65307		0.00000	94.63494			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.95872		0.00000	93.94079			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	93.67668		0.00000	93.65866			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.83713		100.00000	12.80603			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.69597		0.00000	100.67889			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	101.24993		0.00000	101.23327			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	101.18751		0.00000	101.17101			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	101.18327		0.00000	101.16660			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	101.15712		0.00000	101.14035			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	101.04338		0.00000	101.02682			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.68184		0.00000	100.66521			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC054	On 21/08/2014	Spot Bond	0.00000		100.49890	0.00000	100.48227				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		101.33110	0.00000	101.31236				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.56137	0.00000	100.54266				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		101.19494	0.00000	101.17811				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.50137	0.00000	100.48466				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.37500		109.78967	9.34500	109.91527				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		101.40869	0.00000	101.38676				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		99.72362	0.00000	101.87086				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.64000		104.33164	9.60000	104.41438				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		99.96494	0.00000	99.94742				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		99.91775	0.00000	99.90094				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.93216	0.00000	100.91261				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.96329	0.00000	100.94309				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.96467	0.00000	100.94443				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		99.90893	0.00000	99.89038				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		99.90632	0.00000	99.88722				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02000		110.59968	6.99000	110.63572				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000		243.33851	1.16000	243.22600				0.00	0	200,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.98000		102.45241	6.95000	102.46019				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.80000		103.75787	7.76000	103.84128				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.12000		104.18722	8.07500	104.34860				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	8.43000	103.28858		8.40000	103.40552			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.51500	103.17107		8.48500	103.30490			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.61000	93.61970		6.58000	93.63052			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96000	99.91842		5.92500	99.90270			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54000	91.87423		6.51000	91.89330			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94000	97.49317		5.90500	97.49219			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.61000	93.60288		6.58000	93.61377			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.51000	67.83754		7.46500	67.97906			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.03828		100.00000	39.96232			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.19277		100.00000	21.15256			0.00	0	0.00

**Total for j-Bonds :** **35,471,920,064,813,000.00** **'4,584,860,400** **45 611 140 200.00**

**Grand Total:** **35,471,921,019,481,700.00** **'4,584,945,385** **45 614 787 326.00**