



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: 06/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 06/10/2014	Any day expiry		11.26870	11.26870		11.36010	11.36010		11.79	112,687,000.00	10,000	0.00
\$ / R	On 08/10/2014	Any day expiry		11.23720	11.23720		11.36010	11.36010		11.74	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	497.24750	0.49725	620.26190	0.62026	497.248	19.89	0.00	0	250.00
\$ / R	On 13/10/2014	Any day expiry		11.24340	11.24340		11.36790	11.36790		10.62	0.00	0	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	98.93480	0.09893	203.89900	0.20390	98.935	11.13	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.25580	11.25580		11.38080	11.38080		10.55	0.00	0	1,280.00
\$ / R	On 27/10/2014	Any day expiry		11.26940	11.26940		11.39460	11.39460		10.49	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	109.10500	0.10911	69.36080	0.06936	109.105	10.55	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	74.79410	0.07479	133.48720	0.13349	74.794	11.28	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	185.39410	0.18539	118.88720	0.11889	185.394	11.28	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.27320	11.27320		11.39850	11.39850		10.80	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	7.86330	0.00786	3.99620	0.00400	7.863	10.99	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	70.06810	0.07007	40.57870	0.04058	70.068	10.86	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	25.97850	0.02598	51.06370	0.05106	25.978	13.15	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.14670	0.00015	0.26010	0.00026	0.147	21.21	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.27520	11.27520		11.40050	11.40050		10.81	0.00	0	0.00
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	176.07680	0.17608	114.60680	0.11461	176.077	11.17	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	55.20390	0.05520	98.32920	0.09833	55.204	12.00	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	280.00390	0.28000	197.82920	0.19783	280.004	12.00	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.28490	11.28490	11.41040	11.41040		10.70	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.88230	0.00088	0.53410	0.00053	0.882	14.87	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	18.86250	0.01886	35.56560	0.03557	18.863	14.15	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.28680	11.28680	11.41230	11.41230		10.72	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	542.48270	0.54248	665.88940	0.66589	542.483	9.97	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	183.89980	0.18390	271.51380	0.27151	183.900	10.59	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.29650	11.29650	11.42200	11.42200		10.68	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.30030	11.30030	11.42570	11.42570		10.71	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.32510	11.32510	11.45030	11.45030		10.72	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	19.29470	0.01929	14.35500	0.01436	19.295	10.00	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.75410	0.00075	4.13110	0.00413	0.754	18.08	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.32700	11.32700	11.45220	11.45220		10.75	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	101.96720	0.10197	70.67050	0.07067	101.967	10.53	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	58.17880	0.05818	87.52320	0.08752	58.179	13.40	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.33080	11.33080	11.45600	11.45600		10.74	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.35430	11.35430	11.47940	11.47940		10.93	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.35650	11.35650	11.48160	11.48160		10.93	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.35860	11.35860	11.48380	11.48380		10.94	851,690,545.20	74,982	994,813.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.45150	0.00045	0.24420	0.00024	0.451	18.04	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.95170	0.00095	0.56010	0.00056	0.952	16.39	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.01640	0.00202	1.13720	0.00114	2.016	14.77	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.53650	0.00254	1.41410	0.00141	2.537	14.29	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.36120	0.00336	1.84930	0.00185	3.361	13.72	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,262.87320	1.26287	1,386.12720	1.38613	1,262.873	13.24	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.27320	0.00427	2.32720	0.00233	4.273	13.24	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,065.74680	1.06575	1,187.55780	1.18756	1,065.747	12.33	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	7.96800	0.00797	4.14980	0.00415	7.968	12.15	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	8.18870	0.00819	4.25470	0.00425	8.189	12.11	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	8.41550	0.00842	4.42280	0.00442	8.415	12.07	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	8.88980	0.00889	4.77790	0.00478	8.890	11.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	9.39230	0.00939	5.15990	0.00516	9.392	11.89	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	10.48980	0.01049	6.01280	0.00601	10.490	11.72	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	10.78510	0.01079	6.24570	0.00625	10.785	11.67	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	12.05510	0.01206	7.26650	0.00727	12.055	11.50	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	12.39710	0.01240	7.54490	0.00754	12.397	11.45	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	13.11150	0.01311	8.13260	0.00813	13.112	11.36	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	14.26520	0.01427	9.09550	0.00910	14.265	11.23	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	16.43250	0.01643	10.94100	0.01094	16.433	11.01	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	17.89590	0.01790	12.21070	0.01221	17.896	10.88	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	21.86770	0.02187	15.72510	0.01573	21.868	10.58	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	652.44290	0.65244	771.29980	0.77130	652.443	10.44	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	643.14130	0.64314	761.93170	0.76193	643.141	10.40	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	606.15640	0.60616	724.67400	0.72467	606.156	10.22	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	587.83270	0.58783	706.18280	0.70618	587.833	10.14	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	30.67200	0.03067	23.17360	0.02317	30.672	10.15	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	32.16420	0.03216	23.99070	0.02399	32.164	10.17	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	537.28380	0.53728	651.32610	0.65133	537.284	10.23	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	504.73220	0.50473	615.32830	0.61533	504.732	10.28	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	52.36780	0.05237	34.86590	0.03487	52.368	10.33	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	54.57430	0.05457	36.04620	0.03605	54.574	10.34	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	56.84650	0.05685	37.26320	0.03726	56.846	10.36	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	427.82090	0.42782	530.42130	0.53042	427.821	10.43	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	69.22090	0.06922	46.62130	0.04662	69.221	10.43	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	384.99760	0.38500	483.74440	0.48374	384.998	10.52	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	364.57730	0.36458	461.30450	0.46130	364.577	10.56	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	99.32020	0.09932	70.16070	0.07016	99.320	10.58	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	325.77720	0.32578	418.30830	0.41831	325.777	10.65	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	295.56560	0.29557	384.46430	0.38446	295.566	10.72	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	136.96560	0.13697	100.66430	0.10066	136.966	10.72	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	267.30120	0.26730	352.47000	0.35247	267.301	10.79	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	221.31150	0.22131	299.61090	0.29961	221.312	10.92	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	197.03740	0.19704	267.74290	0.26774	197.037	11.16	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	175.91940	0.17592	238.51840	0.23852	175.919	11.43	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	304.55140	0.30455	236.66770	0.23667	304.551	11.61	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	132.85120	0.13285	181.85240	0.18185	132.851	12.11	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	128.02780	0.12803	175.63610	0.17564	128.028	12.20	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	125.68760	0.12569	172.61290	0.17261	125.688	12.25	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	102.86250	0.10286	142.86130	0.14286	102.863	12.74	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	97.47730	0.09748	135.76800	0.13577	97.477	12.88	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	84.62980	0.08463	118.72730	0.11873	84.630	13.24	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	78.95220	0.07895	0.00000	0.00000	78.952	13.42	315,808.80	4,000	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	73.86820	0.07387	104.10690	0.10411	73.868	13.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	72.66070	0.07266	102.43160	0.10243	72.661	13.66	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	66.97780	0.06698	94.52030	0.09452	66.978	13.90	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	708.37780	0.70838	610.72030	0.61072	708.378	13.90	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	65.90800	0.06591	93.02630	0.09303	65.908	13.95	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	57.18510	0.05719	80.78540	0.08079	57.185	14.38	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	43.12260	0.04312	61.20100	0.06120	43.123	15.29	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	42.51480	0.04251	60.34880	0.06035	42.515	15.34	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	14.79570	0.01480	23.76010	0.02376	14.796	17.92	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	13.55280	0.01355	21.99960	0.02200	13.553	18.12	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	10.50620	0.01051	17.62080	0.01762	10.506	18.70	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	10.22130	0.01022	17.20560	0.01721	10.221	18.77	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.36340	0.00036	0.21230	0.00021	0.363	20.46	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.36520	11.36520	11.49040	11.49040		10.89	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	30.22290	0.03022	23.11280	0.02311	30.223	10.10	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	118.36810	0.11837	85.82020	0.08582	118.368	10.60	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	72.60670	0.07261	101.28700	0.10129	72.607	13.79	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	4.98800	0.00499	10.86350	0.01086	4.988	19.93	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.38260	11.38260	11.50810	11.50810		11.06	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.45790	11.45790	11.58400	11.58400		11.34	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	52.23830	0.05224	41.75610	0.04176	52.238	10.41	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	24.71180	0.02471	31.30610	0.03131	24.712	22.25	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.51470	11.51470	11.64090	11.64090		11.59	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	65.97650	0.06598	53.54220	0.05354	65.976	10.65	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	42.00120	0.04200	49.79820	0.04980	42.001	22.97	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.51670	11.51670	11.64290	11.64290		11.58	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.51870	11.51870	11.64490	11.64490		11.59	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.55320	11.55320	11.67950	11.67950		11.75	1,732,980.00	150	120,237.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	18.26890	0.01827	17.08590	0.01709	18.269	12.28	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	25.45410	0.02545	23.76410	0.02376	25.454	11.48	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	37.66500	0.03767	31.84460	0.03184	37.665	11.05	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	65.41190	0.06541	54.38870	0.05439	65.412	10.77	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	71.40940	0.07141	59.53680	0.05954	71.409	10.72	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	90.31010	0.09031	75.82210	0.07582	90.310	10.59	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	228.51250	0.22851	186.31940	0.18632	228.513	11.24	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	429.86780	0.42987	509.32160	0.50932	429.868	11.44	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	342.75750	0.34276	411.04930	0.41105	342.758	11.93	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	265.86010	0.26586	318.31760	0.31832	265.860	12.80	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	229.85320	0.22985	275.96610	0.27597	229.853	13.33	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	134.81310	0.13481	162.76580	0.16277	134.813	15.43	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	96.07280	0.09607	116.58450	0.11658	96.073	16.84	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	55.63700	0.05564	61.49340	0.06149	55.637	21.07	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.57550	11.57550	11.70180	11.70180		11.92	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	77.90620	0.07791	65.12790	0.06513	77.906	10.80	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	60.55060	0.06055	67.54460	0.06754	60.551	23.92	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.58560	11.58560	11.71200	11.71200		11.89	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	189.01010	0.18901	153.40350	0.15340	189.010	11.01	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	209.18560	0.20919	249.27730	0.24928	209.186	14.06	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.64220	11.64220	11.76880	11.76880		12.11	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	89.16550	0.08917	75.77760	0.07578	89.165	10.95	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	84.01040	0.08401	92.78930	0.09279	84.010	24.66	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.70360	11.70360	11.83060	11.83060		12.29	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	98.57030	0.09857	84.82150	0.08482	98.570	11.08	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	89.03220	0.08903	108.19550	0.10820	89.032	24.41	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.73750	11.73750	11.86460	11.86460		12.29	42,548,437.50	3,625	20,028.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	91.46540	0.09147	78.42790	0.07843	91.465	11.20	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	94.76770	0.09477	81.39410	0.08139	94.768	11.19	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	164.22340	0.16422	144.32930	0.14433	164.223	10.97	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	169.45180	0.16945	149.07820	0.14908	169.452	10.96	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	248.56550	0.24857	0.00000	0.00000	248.565	11.40	497,131.00	2,000	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	294.46170	0.29446	249.88650	0.24989	294.462	11.62	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Put	398.24760	0.39825	346.24700	0.34625	398.248	12.07	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	208.27430	0.20827	238.77740	0.23878	208.274	16.09	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	184.07830	0.18408	211.11090	0.21111	184.078	16.68	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.76720	11.76720	11.89440	11.89440		12.43	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	106.90640	0.10691	92.14000	0.09214	106.906	11.19	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	92.83410	0.09283	106.79540	0.10680	92.834	24.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.83850	11.83850	11.96630	11.96630		12.64	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	115.69710	0.11570	99.36510	0.09937	115.697	11.33	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	104.07960	0.10408	121.69380	0.12169	104.080	24.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.90190	11.90190	12.03020	12.03020		12.95	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	120.79320	0.12079	104.75930	0.10476	120.793	11.37	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	105.93510	0.10594	123.42210	0.12342	105.935	24.03	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.94120	11.94120	12.06990	12.06990		13.09	0.00	0	2,685.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	87.52300	0.08752	79.56680	0.07957	87.523	11.59	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,433.56230	1.43356	1,553.77790	1.55378	1,433.562	11.54	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,109.77630	1.10978	1,217.77930	1.21778	1,109.776	11.42	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	582.91770	0.58292	648.00590	0.64801	582.918	13.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	444.11430	0.44411	493.16450	0.49316	444.114	14.57	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	339.63310	0.33963	375.85590	0.37586	339.633	16.03	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.97180	11.97180	12.10070	12.10070		13.23	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	123.33590	0.12334	112.25550	0.11226	123.336	11.33	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	119.10840	0.11911	136.59300	0.13659	119.108	24.18	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.03460	12.03460	12.16360	12.16360		13.38	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	131.41530	0.13142	120.10850	0.12011	131.415	11.48	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	128.86530	0.12887	144.32490	0.14432	128.865	23.91	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.09180	12.09180	12.22110	12.22110		13.52	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	138.70770	0.13871	126.83830	0.12684	138.708	11.61	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	121.74710	0.12175	132.17600	0.13218	121.747	23.81	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.12460	12.12460	12.25390	12.25390		13.52	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,310.19160	1.31019	1,419.71940	1.41972	1,310.192	11.66	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.14500	12.14500	12.27440	12.27440		14.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	151.08410	0.15108	131.97900	0.13198	151.084	11.90	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	126.31680	0.12632	127.17950	0.12718	126.317	24.16	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.35860	11.35860	11.48380	11.48380		10.94	363,475.20	32	1,477.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.55320	11.55320	11.67950	11.67950		11.75	0.00	0	133.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	49,268.30360	0.49268	57,773.08300	0.57773	49,268.304	11.20	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.73750	11.73750	11.86460	11.86460		12.29	0.00	0	55.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.94120	11.94120	12.06990	12.06990		13.09	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry			18.00990	18.00990	18.15350	18.15350		9.48	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	26.76700	0.02677	23.67850	0.02368	26.767	11.19	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.17460	18.17460	18.31810	18.31810		10.25	1,617,539.40	89	37,199.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	62.40490	0.06240	39.28200	0.03928	62.405	9.61	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	531.73570	0.53174	449.10950	0.44911	531.736	11.01	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	78.14760	0.07815	110.19060	0.11019	78.148	12.35	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	61.35170	0.06135	87.97730	0.08798	61.352	12.52	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.31040	18.31040	18.45460	18.45460		10.91	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	387.66830	0.38767	332.39580	0.33240	387.668	10.83	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	555.91290	0.55591	479.94440	0.47994	555.913	11.34	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	644.59660	0.64460	562.36910	0.56237	644.597	11.61	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	37.72900	0.03773	47.36920	0.04737	37.729	15.73	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	22.44660	0.02245	28.22430	0.02822	22.447	16.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	22.11330	0.02211	27.80450	0.02780	22.113	16.76	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.46750	18.46750	18.61110	18.61110		11.42	0.00	0	2,072.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	389.67000	0.38967	445.04930	0.44505	389.670	12.49	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.74040	18.74040	18.88380	18.88380		12.45	468,510.00	25	1,975.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.04260	19.04260	19.18740	19.18740		12.77	0.00	0	215.00

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	0.10414	0.10414		0.10464	0.10464		9.38	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10604	0.10604		0.10654	0.10654		11.56	0.00	0	25.00
€ / R	On 29/10/2014		Any day expiry	14.17500	14.17500		14.25740	14.25740		9.88	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.24590	14.24590		14.32750	14.32750		10.25	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.28720	14.28720		14.36860	14.36860		10.42	13,687,137.60	958	73,888.00
€ / R	On 12/12/2014	13.50	Put	23.76140	0.02376		21.71070	0.02171	23.761	9.79	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	54.19250	0.05419		46.56730	0.04657	54.193	9.69	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	121.86210	0.12186		106.45810	0.10646	121.862	10.01	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	185.80090	0.18580		163.97820	0.16398	185.801	10.22	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	63.33980	0.06334		82.12200	0.08212	63.340	13.12	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	51.80460	0.05180		67.66480	0.06766	51.805	13.59	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	46.34870	0.04635		60.76460	0.06076	46.349	13.86	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	13.18880	0.01319		18.35210	0.01835	13.189	16.53	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.54260	14.54260		14.62400	14.62400		11.30	494,448.40	34	24,723.00
€ / R	On 16/03/2015	13.80	Put	115.51360	0.11551		109.42970	0.10943	115.514	10.01	0.00	0	14,500.00
€ / R	On 16/03/2015	14.00	Put	178.40290	0.17840		165.04850	0.16505	178.403	10.35	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	185.64470	0.18564		171.80610	0.17181	185.645	10.39	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	290.75180	0.29075		329.62230	0.32962	290.752	12.41	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	278.65100	0.27865		316.24480	0.31624	278.651	12.53	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	230.21800	0.23022		262.36020	0.26236	230.218	13.10	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	224.66990	0.22467		256.17420	0.25617	224.670	13.18	0.00	0	8,500.00
€ / R	On 16/03/2015	15.50	Call	192.96480	0.19296		220.79720	0.22080	192.965	13.64	0.00	0	7,100.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.78800	14.78800		14.87030	14.87030		12.00	0.00	0	1,300.00
€ / R	On 14/09/2015		Foreign Exchange Future	15.06810	15.06810		15.15170	15.15170		12.60	0.00	0	35.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	512.98800	512.98800		508.57100	508.57100			0.00	0	0.00
AL12	On 05/02/2015		Index Future	520.99100	520.99100		516.51700	516.51700			0.00	0	0.00
AL12	On 07/05/2015		Index Future	529.97800	529.97800		525.42000	525.42000			0.00	0	0.00
AL37	On 06/11/2014		Index Future	433.46200	433.46200		431.70600	431.70600			0.00	0	3.00
AL37	On 05/02/2015		Index Future	440.22400	440.22400		438.45100	438.45100			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	510.32700	510.32700		507.23300	507.23300			0.00	0	4.00
AL7T	On 05/02/2015		Index Future	518.28800	518.28800		515.15700	515.15700			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	466.03300	466.03300		463.11500	463.11500			46,603,300.00	10	584.00
ALBI	On 05/02/2015		Index Future	473.30300	473.30300		470.35000	470.35000			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	481.46700	481.46700		478.45800	478.45800			0.00	0	0.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.87760	9.87760		9.89260	9.89260		7.55	9,877.60	1	10,118.00
AU\$ / R	On 12/12/2014	9.45	Put	14.36890	0.01437		17.70060	0.01770	14.369	7.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	93.09990	0.09310		103.05810	0.10306	93.100	7.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	69.16720	0.06917		89.85610	0.08986	69.167	8.14	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	6.12790	0.00613		9.60110	0.00960	6.128	10.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	5.21720	0.00522		8.20210	0.00820	5.217	10.92	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.97920		9.97920		9.99320	9.99320		10.41	0.00	0	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	10.07510		10.07510		10.08850	10.08850		11.44	0.00	0	2,850.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	10.18720		10.18720		10.20020	10.20020		11.99	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future	10.13770		10.13770		10.17670	10.17670		8.94	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	10.28790		10.28790		10.32730	10.32730		10.12	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	45.19690		45.19690		-70.61070	-70.61070			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	1,116.19230		1,116.19230		1,220.30200	1,220.30200			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	1,215.40490		1,215.40490		1,319.57840	1,319.57840			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	163.13610		163.13610		-138.45690	-138.45690			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	1,032.62410		1,032.62410		1,143.76280	1,143.76280			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.78060		11.78060		11.88190	11.88190		10.91	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.99630		11.99630		12.09890	12.09890		11.80	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.83780		1.83780		1.85280	1.85280		10.69	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85740		1.85740		1.87200	1.87200		11.05	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	122.75165		122.75165		122.73286	122.73286			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.68249		124.68249		124.66549	124.66549			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.62990		82.80352		9.72707	82.09018			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.72405		84.09571		9.82419	83.37270			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.79910		81.75825		9.90267	81.02072			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	464.46500		464.46500		461.74000	461.74000			13,933,950.00	3	417.00
GOVI	On 05/02/2015	GOVI	471.71000		471.71000		468.95400	468.95400			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	479.84700		479.84700		477.03800	477.03800			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.41091		117.41091		117.39411	117.39411			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.10078		118.10078		118.08577	118.08577			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	123.17831		123.17831		123.16022	123.16022			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.81422		123.81422		123.79810	123.79810			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	124.04299		124.04299		124.02467	124.02467			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.99416		125.99416		125.97771	125.97771			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	131.75376		131.75376		131.73412	131.73412			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.37773		132.37773		132.36024	132.36024			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.37100		219.37100		219.27600	219.27600			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future	222.82100		222.82100		222.72900	222.72900			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	226.69100		226.69100		226.59500	226.59500			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	592.36200		592.36200		592.46200	592.46200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	601.72700		601.72700		601.83300	601.83300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.92882		144.92882		144.91133	144.91133			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.12000		93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.29000		93.71000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.42000		93.58000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.54000		93.46000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.63000		93.37000		6.63000	93.37000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.91000		93.09000		6.91000	93.09000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.12000		92.88000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.27000		92.73000		7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.42000		92.58000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.55000		92.45000		7.55000	92.45000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.69000		92.31000		7.69000	92.31000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future	0.12550		0.12550		0.12710	0.12710			0.00	0	9.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06770		0.06770		0.06820	0.06820			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.25780		1.25780		1.25120	1.25120			2,515.60	2	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.25870		1.25870		1.25210	1.25210			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.27675		120.88509		8.37890	120.02944		7.84	0.00	0	49,081.00
R186	On 06/11/2014	Bond Future	7.70	Call	37.36000		0.03736		21.75000	0.02175	37.360	7.64	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	81.61000		0.08161		48.75000	0.04875	81.610	7.68	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	299.40000		0.29940		190.26000	0.19026	299.400	7.75	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,205.97000		1.20597		853.47000	0.85347	1,205.970	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,010.45000		1.01045		1,513.60000	1.51360	1,010.450	7.87	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	536.33000		0.53633		890.19000	0.89019	536.330	7.97	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	424.03000		0.42403		730.79000	0.73079	424.030	8.00	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	366.13000		0.36613		645.94000	0.64594	366.130	8.02	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	5.80000		0.00580		18.92000	0.01892	5.800	8.43	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.34552		117.47600		8.45119	116.60904		8.00	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	495.48000		0.49548		674.20000	0.67420	495.480	8.24	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.39426		119.50664		8.50420	118.62177		8.12	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			287.36204		287.36204		287.32056	287.32056			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.86501		285.86501		285.82779	285.82779			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			232.31628		232.31628		232.28240	232.28240			232,316,280.00	1,000	48,856.00
R202	On 05/02/2015	Bond Future			232.77466		232.77466		232.74417	232.74417			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.11542		99.34665		8.21281	98.77656		6.46	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			8.19503		100.89699		8.29641	100.31974		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.24475		98.71282		8.35098	98.12311		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.27435		100.56594		8.38422	99.97130		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	928.60000		0.92860		1,090.44000	1.09044	928.600	6.94	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future			7.23612		103.84665		7.32025	103.63067		2.24	0.00	0	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	17.54000		0.01754		10.22000	0.01022	17.540	2.18	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	56.60000		0.05660		34.86000	0.03486	56.600	2.20	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.34292		105.46724		7.43548	105.24972		2.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,029.05000		1.02905		881.42000	0.88142	1,029.050	2.17	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.38229		103.11981		7.48694	102.89594		2.10	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.69125		96.44342		8.78814	95.67189			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.76031		93.94167		8.86010	93.15979			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.81440		95.56660		8.91766	94.76885			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.88478		98.65311		8.98155	97.75564			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.95010		95.93547		9.04956	95.02572			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.00207		97.59491		9.10467	96.66707			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.55666		104.65438		7.65529	104.30880		3.25	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	32.16000		0.03216		75.97000	0.07597	32.160	3.39	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.65119		102.25280		7.75679	101.90365		3.21	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.70574		104.02002		7.82069	103.66230		3.20	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.72142		101.93164		7.84409	101.57356		3.26	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	496.10000		0.49610		600.22000	0.60022	496.100	3.39	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.94880		100.37598		9.04552	99.40446			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			9.01156		97.56001		9.11092	96.57505			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.06169		99.24754		9.16408	98.24321			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.94425		99.66351		9.03594	98.71952			9,966,351.00	100	29,870.00
R2048	On 05/02/2015	Bond Future			9.00840		101.21872		9.10261	100.26181			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.05452		98.53358		9.15155	97.55764			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.75304		100.21681		7.84596	99.83249		4.31	0.00	0	33,691.00
R207	On 05/02/2015	Bond Future			7.83964		98.13972		7.93785	97.75114		4.16	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.89731		99.83636		8.00249	99.43859		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	987.08000		0.98708		835.12000	0.83512	987.080	4.20	0.00	0	66.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future			7.92481		98.06516		8.03543	97.66607		4.32	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	813.01000		0.81301		693.66000	0.69366	813.010	4.20	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.88609		95.15302		7.98373	94.68855		5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	17.27000		0.01727		44.85000	0.04485	17.270	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.96681		96.63792		8.06911	96.16787		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.01792		94.90565		8.12615	94.42510		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.04394		96.68768		8.15671	96.20399		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	690.01000		0.69001		818.45000	0.81845	690.010	5.58	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.80837		76.26194		8.90504	75.52097		12.10	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	262.75000		0.26275		176.33000	0.17633	262.750	11.85	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	854.14000		0.85414		613.93000	0.61393	854.140	11.98	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	1,690.36000		1.69036		1,286.60000	1.28660	1,690.360	12.08	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	1,946.84000		1.94684		1,502.54000	1.50254	1,946.840	12.10	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,220.95000		2.22095		1,738.12000	1.73812	2,220.950	12.15	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	141.53000		0.14153		273.18000	0.27318	141.530	12.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	31.66000		0.03166		75.60000	0.07560	31.660	12.56	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	18.61000		0.01861		47.83000	0.04783	18.610	12.63	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1.18000		0.00118		4.39000	0.00439	1.180	12.97	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.79000		0.00079		3.08000	0.00308	0.790	13.01	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.50000		0.00050		2.07000	0.00207	0.500	13.01	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.86982		77.45200		8.96901	76.70084		11.91	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.91593		75.64043		9.01807	74.87443		12.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.94999		77.06112		9.05422	76.28548		12.89	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,226.16000		1.22616		1,415.82000	1.41582	1,226.160	13.49	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210		On 06/11/2014	Bond Future		172.91834	172.91834	172.89337	172.89337			0.00	0	642.00
R210		On 05/02/2015	Bond Future		175.63813	175.63813	175.61567	175.61567			0.00	0	0.00
R210		On 31/03/2028	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211		On 06/11/2014	Bond Future		132.54332	132.54332	132.52792	132.52792			0.00	0	1,120.00
R211		On 05/02/2015	Bond Future		133.02210	133.02210	133.00877	133.00877			0.00	0	0.00
R211		On 31/01/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212		On 06/11/2014	Bond Future		137.01394	137.01394	136.99463	136.99463			0.00	0	14,864.00
R212		On 05/02/2015	Bond Future		137.40626	137.40626	137.38904	137.38904			0.00	0	0.00
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213		On 06/11/2014	Bond Future		8.69600	86.74071	8.79283	85.99897		10.48	0.00	0	28,658.00
R213		On 05/02/2015	Bond Future		8.76449	88.09437	8.86411	87.34258		10.30	0.00	0	0.00
R213		On 07/05/2015	Bond Future		8.81231	86.06915	8.91517	85.30213		10.96	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 06/11/2014	Bond Future		8.88362	77.17209	8.98030	76.39676		12.63	0.00	0	6,069.00
R214	9.20	On 06/11/2014	Bond Future	Call	2,786.13000	2.78613	2,229.06000	2.22906	2,786.130	12.82	0.00	0	2,500.00
R214	9.80	On 06/11/2014	Bond Future	Put	8.22000	0.00822	23.55000	0.02355	8.220	13.39	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future		8.94592	78.37642	9.04517	77.59030		12.43	0.00	0	0.00
R214		On 07/05/2015	Bond Future		8.99034	76.43670	9.09246	75.63506		13.28	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 12/12/2014	Foreign Exchange Future		21,393.56000	21,393.56000	21,549.37000	21,549.37000			0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future		4.91860	4.91860	4.91270	4.91270		5.77	0.00	0	0.00
TRY / R		On 16/03/2015	Foreign Exchange Future		4.88460	4.88460	4.87830	4.87830		7.74	0.00	0	0.00
ZMW / R		On 12/12/2014	Foreign Exchange Future		1.76180	1.76180	1.77090	1.77090			0.00	0	13.00

**Total for Derivatives :** **1,328,935,287.30**    **97,011**    **3 506 706.00**

**i-Bonds**

AA02		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.17676			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.21000	105.44856	7.21000	105.42826			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	100.29706			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.80500	102.10979	8.80500	102.08550			0.00	0	803,900,000.00
AA06		On 15/04/2021	Spot Bond		0.00000	100.00000	0.00000	99.86345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond		9.42000	100.18330		9.42000	100.15811			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.97350			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.06753			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.67000	98.58044		9.67000	98.55514			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.33000	100.63457		7.33000	100.61503			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	102.00110			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.07500	107.13431		9.07500	107.10847			0.00	0	500,000,000.00
ABCPi3	On 07/12/2023	Spot Bond		2.40000	127.21842		2.40000	272.30697			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.44032			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04644			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.44711			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.46416			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.47537			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.77844			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.75652			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.42439			0.00	0	500,000,000.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	129.27568		3.10000	129.23072			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.08000	118.41124		4.08000	118.36692			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.83000	105.27755		4.83000	105.23609			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	86.37027		100.00000	86.16893			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	169.88734		2.14000	169.83259			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.15296		2.76000	163.09766			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	173.99369		2.17000	173.93750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.82000	183.49181		1.82000	183.43427			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.27125	76.89006		8.27125	76.87332			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.27125	76.89006		8.27125	76.87332			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35922			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03917			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90589			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.41500	102.84974		7.41500	102.82915			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	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19081			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.50000	106.19574		7.50000	106.17414			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83630			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000	94.28873		2.68000	107.04183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.49000	101.31659		2.49000	158.01862			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000	116.88454		2.42000	211.84914			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.79000	89.11359		9.79000	89.30123			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	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.46993			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.15500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.26436		9.63000	108.24568			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.75500	108.37334		9.75500	108.34515			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.12500	88.74098		9.12500	88.71923			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.85000	107.68242		9.85000	107.65415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.60007			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.48952			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42500		104.85698		8.42500	104.83308			437,257,500,000.00	51,900,000	1,835,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.13000		101.44667		9.13000	101.42193			1,826,000,000,000.00	200,000,000	700,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.16000		104.24097		7.16000	104.22105			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	9.14000		98.81908		9.14000	98.79494			346,406,000,000.00	37,900,000	1,784,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.95000		92.74040		9.95000	92.71552			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.17000		102.15832		8.17000	102.13572			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		218.02128		2.21000	276.14343			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.39468		1.27000	130.19719			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		129.24647		2.12000	131.80027			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00450		100.00000	0.00449			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		57.61691		100.00000	57.47733			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.66000		102.45767		11.66000	102.42560			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.34904			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.75975		100.00000	5.74565			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.38221			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.85221			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.33080		100.00000	34.24672			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.31586			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.62871		11.00000	65.60994			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		21.97171		100.00000	21.91790			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000		0.00000	100.39248			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42821			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37654			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38731			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39205			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57164			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57164			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58074			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58074			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.56254			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.82709			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.53607			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27561			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.38088			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.39141			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.39567			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.38707			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36794			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.60000	102.13904		9.60000	102.11242			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.61413			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.27318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000	0.00000	85.69789				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	174.74880				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	174.75573				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.37645				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.38289				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.80147				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.38278				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.14528				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.08188				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.09909				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.04250				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.76608				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.37776				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.55681				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33656				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.32920				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34349				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.37022				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.35509				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33786				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34262				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.52503	10.23000	100.49732				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34720				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34003			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.75697			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.74500	103.14767		9.74500	103.12085			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36885			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.95262		1.75000	115.97430			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56027			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34287			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36038			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37098			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.34978			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.82339			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.18709			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12214			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.34595			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47956			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.36885			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36123			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.37939			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38498			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84274			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.08879			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.38636			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.38636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40481			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36250			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40766			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.49594			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40481			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.72625			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.39370			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.38790			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	126.83295			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	127.73842			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34128			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33831			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.95019			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34638			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.67297			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36038			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34171			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34128			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.37259			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.26794			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54641			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.49969			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.39055			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.22597		100.00000	15.18909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.71747	100.00000	14.67102				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.96778				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.06458				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.12901				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.67882				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.84691				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	102.07097				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	101.63181				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.21000		100.81429	8.21000	100.79213				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.10323				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	102.44912				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.64500		100.32320	8.64500	100.29976				274,046,500,000.00	31,700,000	31,700,000.00
AIR02	On 30/04/2023	Spot Bond	9.48000		117.85785	9.48000	117.82803				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		98.91599	100.00000	99.18478				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.62000		105.16164	7.62000	105.13992				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		97.88569	100.00000	97.63011				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.53000		101.58106	9.53000	101.55536				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.74280	100.00000	16.70575				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.16500		102.31032	10.16500	102.28276				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		164.98090	2.74000	164.92507				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.71651				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.56097				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.58658				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.96207		0.00		0	0.00	
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.26924		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	100.00000	0.00000	100.49222		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.15703		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.35829		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	100.00000	0.00000	100.34978		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30847		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.70199		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	100.00000	0.00000	100.16500		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.23000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63566		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	96.31695		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.67000	128.74848	2.67000	292.68774		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	94.55143		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	104.26490		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	97.60008		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.22875		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	91.84781		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN033	On 07/01/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.52784				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.32002				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.31577				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20333				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.21500		102.12285	9.21500	102.09759			1,843,000,000,000.00	200,000,000	100,000,000.00	
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.14464				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.60437				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.77069				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.25359				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	100.95077				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.70000		102.62911	9.70000	102.60256				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.74000		103.86466	7.74000	103.84300				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		43.28459	100.00000	43.09424				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.14995				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.02500		102.53268	9.02500	102.50782				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.22716		101.79824	11.22716	101.34867				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.16982		100.49061	11.16982	100.42466				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.21361		100.43909	11.21361	100.38471				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.24948				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.25703		100.39072	11.25703	100.31582				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.08335		99.48377	12.08335	99.45009				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.25487				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.25487			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.25494			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.47716		99.73301		11.47716	99.85533			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.40149		101.04611		11.40149	100.32790			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.16982		100.49061		11.16982	100.42466			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.33388		100.58194		11.33388	100.43119			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.53299		96.24398		10.53299	100.06503			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.24309			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.23958			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.23958			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.98713		99.14315		10.98713	99.57072			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.80000		98.63323		11.80000	98.60206			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.23332			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.72500		72.98065		11.72500	96.49400			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.22287			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.36588		9.28000	100.19964			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.23646			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.61500		69.83682		11.61500	98.68631			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.23019			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.23541			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.23541			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89584			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.22768			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.23853			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.23853			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22810			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23140			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.23862			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.17905			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.19084			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.22716	101.83836		14.22716	101.39834			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.47364	100.15868		15.47364	100.11617			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.35924	100.09998		14.35924	100.14608			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.30277			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.30277			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.30277			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.31305			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.26663			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	21.35436		100.00000	21.31385			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.10248		100.00000	19.05620			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.38539		100.00000	17.34328			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.73172		100.00000	10.70573			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.73172		100.00000	10.70573			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.97517		100.00000	12.94374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.24276	100.00000	11.21553				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.84489				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.50930				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01683				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.01787				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.30923	100.00000	7.29132				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.30923	100.00000	7.29132				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		104.05766	2.11000	178.98913				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.37000		94.64156	8.37000	147.76208				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.37000		95.96414	8.37000	148.13112				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.75500		94.82801	8.75500	94.80581				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.67739				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.21500		96.97880	8.21500	96.95723				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.59121				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.60646				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.63884				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.74675				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.85464				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.15635				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		25.46241	100.00000	25.40073				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.36012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42691			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45553			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46507			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57952			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73204			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.94407		100.00000	15.90544			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.46987			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50405			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51336			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.57500	101.05779		8.57500	101.03436			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54129			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59077			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.23536		100.00000	14.20050			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.23536		100.00000	14.20050			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.61115			0.00	20,000,000	20,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.17477			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.91500	66.46788		8.91500	102.16808			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.86071			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.59244			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.87211			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.00876			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90961			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98715			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30903			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.83826			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	57.52374		100.00000	57.38286			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.76740			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81862			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.79324			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	97.03452			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	25.27104		100.00000	25.20982			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44670			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.07815			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.67500	105.96524		7.67500	105.94307			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.72500	114.12265		9.72500	114.09320			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.82893			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.62500	105.72404		9.62500	105.69703			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.81500	96.51886		12.81500	96.48575			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.93635			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.77500	101.38281		11.77500	101.35130			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.18344			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.61500	103.27950		9.61500	103.25315			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.78574			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.21500	97.23239		12.21500	97.20107			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.07837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.67631			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28235			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.45000		95.50305		10.45000	95.47662			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.20000		117.13315		10.20000	117.10131			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.05000		113.28583		10.05000	113.25548			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.38000		112.40980		9.38000	112.38134			0.00	0	34,600,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94402			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.92500		100.52036		11.92500	100.48820			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.38458			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05108			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.03293			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.12940			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.39605			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.40531			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.90134			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.20686			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.21404			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.22270			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.80464			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.78613			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.88392			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.30237			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.37656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24104		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	102.71633	10.11000	102.68881		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.03890		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	120.05298	2.76000	120.01233		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.03475		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	117.14641	3.14000	119.89018		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	100.87478	8.25000	100.85224		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	2.82000	127.38232	2.82000	121.56062		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.13277	2.40000	119.41523		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52015		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.91602		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.90539		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.87000	99.18289	8.87000	99.15938		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.91805		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.91872		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.68180		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.69307		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.92000	103.55679	8.92000	103.53209		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.92000	103.55679	8.92000	103.53209		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.97000	102.31237	8.97000	102.28784		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38519		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.42223		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.95994		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.95994		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.14118			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.39029			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91890			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.97487			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.14881		9.35000	101.12369			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.14881		9.35000	101.12369			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91878			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.92117			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.65132			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47412			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56020			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56474			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47412			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47412			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.51602			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26983			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84732			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38136			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38136			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38136			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73779			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.54500	100.71365		9.54500	100.68771			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.42034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.43480		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75442		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75256		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79186		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.99210		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.09767		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98313		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.51542		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73277		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.61438		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.40581		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34554		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.64635		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.32426		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54601		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30956		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.82562		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20900		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30634		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07995		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40975		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20918		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20918		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20703		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.39788			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.77579			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.13639			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	128.94314			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.19422			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.97143			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.68141			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.31356			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.07000	94.47907		11.07000	95.74317			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.59000	92.30938		11.59000	92.40821			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19861			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.40987			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.28395			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64614			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.63916			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.93059		8.80500	103.84176			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36250			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66267			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	124.40654			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37817			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38451			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.40902			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54002		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54002		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.14432		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.42834		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19861		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	112.37952		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	112.53415		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59373		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.47088		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19967		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53680		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.44530		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.34636		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.39720		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.57809		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.23864		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19440		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.48940		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.86261		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.52937		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.53085		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.63580		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.33194		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361		On 20/03/2024	Spot Bond	10.55000	100.36347	10.55000	100.45545			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.25000	102.14391	10.25000	102.24521			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.36743			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.63218			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.39000	103.66797	12.39000	103.79207			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.70016			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.42000	103.75039	12.42000	103.64853			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.85000	103.46628	10.85000	103.37720			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.70016			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.64526			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.43431			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.40185			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.40902			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.36250			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20640			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.75000	101.11919	9.75000	101.03945			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22902			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.39847			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	100.54108	10.55000	100.51252			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	100.56361	11.00000	97.87002			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.56335			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.40481			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond	12.18000	99.79184		12.18000	99.69410			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.44189			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.36250			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.72834			0.00	80,000,000	40,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.38579			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.38295		7.01000	39.99496			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	157.94486			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	8.75500	94.82801		8.75500	138.18967			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.37000	33.64791		8.37000	147.76208			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.37000	34.07295		8.37000	148.13112			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.78210			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.72038			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95683			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95683			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.38946			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36535			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37014			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36885			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64614			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33747			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35402			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.35190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.35402			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.04589			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.84223			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		106.05185		8.87000	103.88344			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.97500		103.15360		8.97500	103.12885			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.39000		114.36788		10.39000	114.33623			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.54000		106.05612		8.54000	106.03189			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.96000		104.30314		9.96000	104.27514			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	10.03000		104.28043		10.03000	104.25255			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.38000		93.09664		10.38000	93.07076			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.10000		93.94505		11.10000	93.91718			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.10000		91.83387		11.10000	91.80678			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.90451			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.88656			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.78609			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.75712			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21342			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.90101			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.32743			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.27000		98.25420		11.27000	101.44210			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.98745		100.00000	11.95809			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.00885		100.00000	3.99620			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.58841		100.00000	14.54236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39421			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.30000		97.69084		8.30000	96.43881			4,980,000,000,000.00	600,000,000	300,000,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.82549			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.77043			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.61773			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		90.97515		100.00000	90.75646			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.61608			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.31523			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.61081			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.22336			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.76418			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.47003			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.62839			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.52652			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.41113			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.06825			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.95000		103.16088		8.95000	103.13620			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.65000		116.12551		7.65000	116.10169			7,650,000,000,000.00	1,000,000,000	1,690,000,000.00
DV22	On 07/02/2020	Spot Bond	8.67500		104.84698		8.67500	104.82279			1,184,622,432,500.00	136,555,900	1,558,455,900.00
DV23	On 27/02/2023	Spot Bond	9.31000		105.10339		9.31000	105.07740			3,776,827,733,000.00	405,674,300	1,192,874,300.00
DV24	On 18/02/2024	Spot Bond	9.23000		104.18895		9.23000	104.16342			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71500		104.35094		9.71500	104.32405			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.53923			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.47035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.28490			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.17649			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.42041			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.07870			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39146			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17144			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.27000		126.25468		8.27000	126.22689			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.71464			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000		102.85309		0.20000	135.61593			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000		123.55749		2.05000	123.51801			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.06000		110.75926		2.06000	110.72385			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000		110.36121		2.09000	110.32582			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.18000		102.02674		2.18000	101.99377			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.85000		105.14631		9.85000	105.11884			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.70000		105.60517		9.70000	105.57754			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.15000		103.69649		10.15000	103.66860			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.34000		95.06081		10.34000	98.41099			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.49000		101.10010		10.49000	100.58412			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08612			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.86129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53974			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.13557			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.90556			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95070			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	98.38275		100.00000	101.45185			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	58.18212		100.00000	57.99848			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	94.01481		100.00000	93.78094			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	79.63467		100.00000	79.47281			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	132.58902		3.00000	132.54315			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.52000	104.41789		11.52000	104.38611			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.30732			0.00	0	5,500,000,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49947			0.00	0	3,500,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.21408			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.19500	95.56019		10.19500	95.53424			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.04118			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.90524			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.19698			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.10673			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17592			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47084			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.00847			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04971			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.00021				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.03459				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.00994				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.99608				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.13000	101.36575	7.13000	101.34624				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.09500	107.82763	8.09500	107.80426				362,939,325,000.00	44,835,000	9,412,100,000.00
ES23	On 25/01/2023	Spot Bond	8.78000	109.12091	8.78000	109.09543				3,519,977,508,000.00	400,908,600	28,312,672,200.00
ES26	On 02/04/2026	Spot Bond	9.04000	91.75420	9.04000	91.73191				1,851,956,096,000.00	204,862,400	8,932,300,000.00
ES33	On 15/09/2033	Spot Bond	9.59500	82.35546	9.69000	81.63244				1,678,023,494,000.00	174,885,200	29,728,400,000.00
ES42	On 25/04/2042	Spot Bond	9.78000	91.72571	9.78000	91.70178				0.00	0	54,900,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.89076				0.00	0	2,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.09853				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.93930				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.82297				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.26599				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.71980				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.52151				0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	100.00000	70.64357	100.00000	100.00000				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.10142	100.00000	12.07211				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.77725	100.00000	11.74872				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.49152				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	98.92980				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.54732			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.58446			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.61500	98.75143		9.61500	98.72610			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53477			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53470			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.63429			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.03650			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.82818			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.84181			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.45000	100.50652		10.45000	101.35146			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.41500	105.47612		11.41500	105.44413			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.06643			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	130.10480		2.22000	130.93517			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	128.72519		2.24000	275.53334			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000	103.35650		2.40000	109.83104			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.54629		2.47000	158.37694			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	118.73649		2.31000	215.20637			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.77000	105.94666		7.77000	105.92435			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81800	62.97889		7.81800	62.32841			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45900	40.31271		9.45900	39.40493			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	39.00355		9.70000	38.09246			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	71.70923		100.00000	71.56863			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	74.14489		100.00000	74.00631			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.98597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43264			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37662			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41197			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.39380		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40481			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	100.00000		0.00000	100.38664			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48936			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	100.00000		0.00000	100.39847			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.31638		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42252			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	100.00000		0.00000	100.51608			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.19785	100.09221	17.15570			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.36335			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	109.78942			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47977			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.02498			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.40325			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40759			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.37355			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.37944			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.49099			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.37309			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.04018	13.22500	58.01944			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.35275			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.35318			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.51448			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.36844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond		3.63500	94.86601		3.63500	98.11132			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.38368			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.38368			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.11613			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19861			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.42759			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.36250			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.35444			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.61518			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.41198			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.21761			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.59817			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.76450			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47003			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37606			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.47156			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.35063			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.37944			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.37944			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.46993			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13226			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.13909			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.39973			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98134			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36370			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96290			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.96279			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78146			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61129			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78146			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.60449			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.40220			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.56408		8.75000	101.49284			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.21785			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.09676		100.00000	11.06173			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.13038		100.00000	10.09840			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.02750			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.19273		100.00000	1.18654			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.11808			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.40450			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.40239			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65940			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60737			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46000	116.59185		3.46000	120.72834			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.41315			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		107.65112		3.44000	120.88559			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		105.01017		3.46000	120.72834			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.59000		102.23132		2.59000	126.41972			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.66000		101.42688		2.66000	133.53012			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.80759			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.35928			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40673			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.44484			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.47038			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45405			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38917			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38875			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.65030			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45437			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.50676		100.00000	9.48349			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		23.01960		100.00000	22.96323			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		54.10945		100.00000	53.94051			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.01594		100.00000	16.96222			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000		149.25786		4.73000	149.19948			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.27763			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.92783			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.66527			0.00	0	6,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.46140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.11084			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.17131			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.90708			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.49388		2.11800	100.69416			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47500		100.91749		2.47500	132.33646			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.54798			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.19581		10.38000	102.16735			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.19581		10.38000	102.16735			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.21478			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.68272			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61500		98.41503		2.61500	106.81169			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		205.26241		2.62000	205.90852			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58500		107.41824		2.58500	107.38236			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00271			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		204.38989		2.65000	205.03520			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.84232			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		108.96182		2.49000	108.92571			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67500		105.71685		2.67500	105.68128			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.22766			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11842			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.78000		103.99041		2.78000	103.73769			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.77000		111.24569		2.77000	255.41133			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		123.99608		2.75000	265.40713			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.63039		2.25000	275.33034			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		122.02119		2.97000	261.17844			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.58032		2.59000	127.79006			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.51000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		131.84265		2.12000	127.77026			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.74289			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01995			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.37670			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45500		106.71795		2.45500	106.68270			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.15552		104.97509	18.10908			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.12350		101.07593	22.06880			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.81432		100.44759	14.77789			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.59433		100.76967	20.54355			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	2.14000		116.15805		2.14000	116.12063			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		97.19101		2.35000	110.33765			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.58379			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		96.92307		2.38000	110.03337			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.98098			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		126.75193		2.45000	343.74736			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.26949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.91379			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.97960			0.00	0	0.00
FRX15		On 14/03/2015	Spot Bond	6.83000	101.41459		6.83000	101.39615			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.95000	100.60948		7.95000	100.58781			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	8.38500	100.84723		8.38500	100.82436			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.60500	105.50241		8.60500	110.72088			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	9.22000	102.69932		9.22000	102.67417			556,888,000,000.00	60,400,000	11,404,500,000.00
FRX20		On 01/10/2020	Spot Bond	9.43000	97.13398		9.43000	97.10939			0.00	0	5,288,300,000.00
FRX23		On 28/02/2023	Spot Bond	9.99000	88.29075		9.99000	88.26698			0.00	0	4,584,500,000.00
FRX24		On 10/12/2024	Spot Bond	9.91000	108.83129		9.91000	108.80254			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	10.22000	96.81242		10.22000	95.26765			0.00	0	500,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.62500	92.59802		10.62500	92.57199			0.00	0	0.00
FRX45		On 14/04/2045	Spot Bond	10.41500	77.75249		10.41500	81.72427			0.00	0	0.00
FS1A2		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.31177			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.32262			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.32694			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.33771			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.35498			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.36792			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.42392			0.00	0	0.00
FS2A1		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.94748			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.95683			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.98339			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.02328			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.05651			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.20259			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.12413			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32806			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.37500		100.19002		9.37500	100.16494			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10464			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.67798			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.43889			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.46948			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.52862			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.60201			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.70388			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		100.00000		0.00000	100.64178			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.88063			0.00	254,469,200	254,469,200.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.86394			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.65514			0.00	10,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.72350			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.57456			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.04788			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.28237			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.82815			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.23579			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.24380			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.86965			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.09896			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.49164			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.31545			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.38847			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.22854			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.05910			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.65004			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.79407	102.42942		7.79407	96.40423			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.72562				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.79335	102.17429	8.79335	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.82277				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.24320	102.27413	9.24320	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.94150				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.81521				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.84614				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.84038				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.33937				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.40500	102.40513	9.40500	102.37957				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.44000	107.75060	8.44000	107.72640			566,324,000,000.00	67,100,000	1,388,100,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.05000	130.54257	2.05000	279.42483			12,300,000,000,000.00	6,000,000,000	32,400,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	2.06000	133.25382	2.06000	285.22817			0.00	0	13,500,000,000.00	
HWAY34	On 31/07/2034	Spot Bond	9.64000	98.31487	9.64000	98.28972			202,440,000,000.00	21,000,000	11,113,300,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.64000	98.25857	9.64000	98.23343			0.00	0	3,000,000,000.00	
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.35294	100.00000	82.16704				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.43949	100.00000	21.38698				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	100.00000	100.00000	99.72677				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	54.12410	100.00000	44.38988				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	25.86496	100.00000	21.87725				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.15229	100.00000	15.11559				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		83.67574	100.00000	83.48685				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		116.77038	1.74000	116.73403			49,634,195,826,000.00	28,525,399,900	02,896,429,400.00	
I2038	On 31/01/2038	Spot Bond	1.85500		122.50621	1.85500	122.46771			16,627,444,424,500.00	8,963,581,900	26,745,012,500.00	
I2046	On 31/03/2046	Spot Bond	1.86000		123.36625	1.86000	123.32740			30,180,768,270,000.00	16,226,219,500	58,070,940,700.00	
I2050	On 31/12/2050	Spot Bond	1.93000		131.03493	1.93000	130.99348			24,932,339,265,000.00	12,918,310,500	45,984,619,400.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.80000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.66000		101.88228	7.66000	101.86157			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.08766			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.01226			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.47000		101.99606	8.47000	101.97268			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.27500		105.68734	8.27500	105.66367			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	8.29000		101.11780	8.29000	101.09548			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.23562			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.30643			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.43000		101.65259	1.43000	129.73194			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.19000		104.28500	2.19000	131.19402			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.37150			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.19663			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.39500		101.26234	8.39500	101.23946			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.83818			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.51159			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.32539			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	9.04500	98.79810		9.04500	98.77422			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.04000	94.30329		9.04000	94.28064			254,024,000,000.00	28,100,000	28,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68401			0.00	6,000,000,000	6,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.47500	96.76299		8.47500	96.74093			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.51000	99.88022		9.51000	99.83216			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30193			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.33961			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.28607		7.90000	100.26496			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.82500	99.25057		8.82500	99.22729			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.48058			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.06635			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.04500	102.29881		8.04500	102.27689			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.78500	102.81739		8.78500	102.79337			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.88000	103.70756		9.88000	103.68039			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.17139			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.44044			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36125			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.39040			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.41940			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00556		100.00000	0.00555			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56252			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.53248			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.10000	100.39698		9.10000	100.37257			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.86515		5.00000	102.34797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.86515		5.00000	102.34797			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.94381		5.00000	100.93028			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.86515		5.00000	102.34797			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.27389		4.00000	100.26292			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	30.56377		100.00000	30.46835			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	30.33922		100.00000	30.24450			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	30.33922		100.00000	30.24450			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.75997		9.20000	104.73409			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21795			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21795			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.19702			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.75531		100.00000	7.73631			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.96951			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.26976			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		9.22000	100.46567		9.22000	100.44126			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.14303			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	9.79201		100.00000	9.76829			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	54.10945		100.00000	53.94051			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond		100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	10.60787		100.00000	10.46547			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond		100.00000	99.45504		100.00000	99.72677			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond		100.00000	98.64865		100.00000	99.86464			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		98.29948		100.00000	98.03943			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		94.77981		100.00000	94.53802			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		98.36066		100.00000	97.56098			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		89.62676		100.00000	88.97256			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		96.81698		100.00000	96.56085			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		95.05208		100.00000	94.80519			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.96577		6.25000	99.98288			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.91446		6.25000	99.81200			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.79494		6.25000	99.69273			0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.67054		6.35000	99.56695			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.54971		6.35000	99.44637			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.42917		6.35000	99.32608			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.18263		6.40000	99.07924			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.94173		6.40000	98.83885			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	100.00000		79.17570		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.21753			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.22716		101.24413		11.22716	100.94680			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.22716		100.01471		11.22716	100.05774			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39333			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.82194			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38641			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.10549		6.50000	100.08790			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.41817			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.47583			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.90352			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.37944			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.04181			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.29873			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30572			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.14944			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.03408			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.92660			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91620			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91001			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.40493			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.86037			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.46259			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.37808			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.22810			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.73884			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.95521			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.48137			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.59756			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.90185			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.90050			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.98000		99.50921		8.98000	99.48533			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15512			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.15856			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.16087			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.42125			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.65000		102.25019		9.65000	102.22399			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.44439			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.92500		102.47920		8.92500	102.45449		476,595,000,000.00		53,400,000	1,958,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03842			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.95964			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.32999			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10426			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.40023			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.84000		104.24960		8.84000	104.22496			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.06794			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.73823			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.10047		3.28000	124.98286			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		138.80171		3.65000	138.75126			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.14812			0.00	100,000,000	60,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.88935			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.95026			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.62393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.22407			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.74000	96.37569		3.74000	97.18179			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.74000	96.29535		3.74000	103.52754			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.68020			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.35787			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.66500	114.92743		10.66500	114.89498			0.00	0	300,000,000.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.00427			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.75000	137.27211		3.75000	137.22185			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	99.59619		100.00000	99.32917			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	97.75668		100.00000	97.49942			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	96.00753		100.00000	95.75945			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond	100.00000	94.32255		100.00000	94.08315			0.00	0	0.00
IV446U		On 13/11/2014	Spot Bond	100.00000	96.77420		100.00000	96.00000			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.48654			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.91069			0.00	0	0.00
IVA441		On 09/10/2014	Spot Bond	6.25000	100.00000		6.25000	99.89737			0.00	0	0.00
IVA442		On 16/10/2014	Spot Bond	6.25000	99.88028		6.25000	99.77789			0.00	0	0.00
IVA449		On 04/12/2014	Spot Bond	6.40000	99.02763		6.40000	98.92457			0.00	0	0.00
IVA450		On 11/12/2014	Spot Bond	6.40000	98.90741		6.40000	98.80460			0.00	0	0.00
IVA502		On 08/01/2015	Spot Bond	6.45000	98.41737		6.45000	98.31478			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.24976			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.03045			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.77198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.03658			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94359			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.04939			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.77107			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90194			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90127			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89993			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90597			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63924			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45820			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41360			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.09093			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.82461			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.81645			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.02401			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98285			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51308			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30326			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38542			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18227			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.18656			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.18656			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.38500	108.55306		9.38500	101.73535			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	20.85736		100.00000	20.77894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		9.58914	100.00000	9.54697				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.83522				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.52000		107.70769	9.52000	101.06828				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.48708				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.11145				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.46052				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		92.93831	100.00000	92.70769				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.49006				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		98.11667	100.00000	97.85983				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.57737				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.90329	100.00000	36.81389				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.24213				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		89.31330	100.00000	89.09861				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		96.32140	100.00000	96.07378				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		81.86101	100.00000	81.68975				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		94.95965	100.00000	94.71924				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		85.36492	100.00000	85.16868				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.50724				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.52526				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.67241				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.88035				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.71445			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.75000		135.75783		8.75000	135.72625			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.52942			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37144			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.42905			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.78678			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.45866			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.42046			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.02500		97.83552		9.02500	97.81206		1,070,365,000,000.00		118,600,000	6,642,200,000.00
LGL03	On 03/04/2018	Spot Bond	9.12500		73.28364		9.12500	95.75195			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.61000		99.41597		9.61000	99.39061		14,809,971,000,000.00		1,541,100,000	2,302,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70855			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.16000		104.00475		10.16000	103.97659			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77029			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.00824			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.07158			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.14728			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.55601			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.98264			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.74718			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.14680			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.93690			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	100.00000		79.86871		100.00000	0.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	100.00000		66.66667		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
MAQ08U	On 11/12/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.62960				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.63441				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		85.08159	100.00000	84.88372				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.23019				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00374				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.59198				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.07705				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.43784				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.80262				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.01743				0.00	60,000,000	30,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.08515				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.88185				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.82368				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.11184				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.15851				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.18557				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		92.90767	100.00000	92.67770				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.16284	100.00000	34.07917				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		83.10502		100.00000	82.91572			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		18.24310		100.00000	17.85790			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.96500		100.08660		8.96500	100.06261			136,268,000,000.00	15,200,000	656,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.85500		100.04012		8.85500	100.01644			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.52575			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.49161			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.90858			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.04026			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.82183			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.90776			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.21000		100.77704		8.21000	100.75477			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.03500		103.46550		9.03500	103.44065			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.77500		103.78081		9.77500	103.75390			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.64000		103.36514		6.64000	103.34656			0.00	0	1,050,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.32476			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.33556			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.81000		102.17033		9.81000	102.21121			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.81000		101.16413		7.81000	101.14273			609,180,000,000.00	78,000,000	5,009,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.85462			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.13500		102.31889		9.13500	102.29392			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.44774			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.65000		103.43638		9.65000	102.52888			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.41097	100.00000	14.37568				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.16286				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.83500		102.20929	8.83500	102.18515				0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.76000		103.37648	7.76000	103.35509			931,200,000,000.00		120,000,000	1,030,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.77500		105.65482	8.77500	105.63017				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.97243	100.89771	6.95540				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.06347	100.61875	7.04625				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.10394				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.11125				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.20117				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	101.30578				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.67617	100.00000	0.67454				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.67617	100.00000	0.67454				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.24500		97.65774	9.24500	97.63376				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.29100	7.59000	100.27070				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.33000		101.34476	9.33000	101.31964			41,052,000,000,000.00		4,400,000,000	2,200,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.39535				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.10000		101.85100	9.10000	101.82596				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98646			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.58000		101.44523		9.58000	101.41900			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.15646			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.30000		102.60491		9.30000	102.52806			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03560			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.22056			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63940			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.92294			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30248			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24346			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.27333			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.36000		103.51703		7.36000	103.49636		69,549,792,000,000.00	9,449,700,000	5,402,100,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.74871			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.86500		110.81679		8.86500	110.79025		3,069,949,500,000.00	346,300,000	1,253,600,000.00	
NBK4	On 28/10/2024	Spot Bond	10.92500		35.26644		10.92500	35.25642			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.56000		105.64697		7.56000	105.62555			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.93001			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.75778			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.17000		102.00891		8.17000	101.98636			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31545			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		100.00000		0.00000	101.43202			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96532			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.85308			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81117			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.27582			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.75041			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.56274			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.48721			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.59255			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.30073			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.17608			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.34958			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.33231			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.76910			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32170			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31705			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.31684			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.34142			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36250			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.09500		103.74105		10.09500	103.85201			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36038			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.13000		102.50815		10.13000	102.67838			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36250			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.32768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36692			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.36589			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.37013			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.70000	102.25440		8.70000	102.23034			696,000,000,000.00	80,000,000	40,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.78792			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	102.70323			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.24500	101.47620		10.24500	101.41040			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.39637			0.00	200,000,000	100,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03282			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.22500	114.69359		12.22500	114.65662			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.37894			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33412			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	168.37485		2.26000	168.32003			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.86000	104.11461		8.86000	104.09008			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53104			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.49000	105.43285		9.49000	105.40599			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.95377			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06695			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.90274			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.93469			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.91555			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.69000	105.43729		9.69000	106.40195			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.93475			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.95383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.94107			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.89000		105.44187		9.89000	105.41387			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97942			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.96659			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.97297			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.20850			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.13091			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.99210			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.72500		116.39497		8.72500	116.36781			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.44000		120.99111		9.44000	120.96078			0.00	0	1,536,600,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		173.08284		2.15500	173.02700			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.95000		121.61505		9.95000	121.58278			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.24696			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.97232			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.38068			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.63564			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.87956			0.00	0	40,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.99207			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.23336			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.30174		100.00000	17.25982			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		43.52992		100.00000	43.42446			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.65000		105.27129		7.65000	105.24970			0.00	0	4,427,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		24.85225	100.00000	24.79205				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.70000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		82.25243	100.00000	82.07283				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.13211				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.43791				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.70403				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.58832				0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.11483				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.38868				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.70840				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.98956				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.75000		103.08325	9.75000	102.99869				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.38226				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.42153				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.43920				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.47846				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.64725				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.68650				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.51853				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.17000		40.78726	8.17000	40.77834				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.66000		106.97655	6.66000	106.95719			1,701,863,100,000,000.00	55,535,000,000	33,555,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.87000		93.88794	6.87000	93.87043				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.97000		112.50675	6.97000	112.48546			3,421,168,364,317,000.00	90,841,946,100	72,846,571,400.00	
R159P	On 15/09/2016	Spot Bond	6.80000		87.87052	6.80000	87.85429				0.00	0	0.00

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 21/12/2026	Spot Bond	8.25000	120.23101		8.35000	119.36013			2,951,599,619,750,000.00	69,890,863,000	81,545,120,200.00
R187P		On 21/12/2026	Spot Bond	8.09000	38.00329		8.09000	37.99506			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.01000	35.46396		8.01000	35.45635			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.75000	285.79417		1.75000	285.70510			5,602,678,375,000.00	3,201,530,500	33,938,605,600.00
R201		On 21/12/2014	Spot Bond	6.07000	103.12309		6.12500	103.09478			2,792,200,000,000.00	460,000,000	31,696,694,300.00
R202		On 07/12/2033	Spot Bond	1.82000	231.04894		1.82000	230.97650			28,353,204,334,000.00	15,578,683,700	60,777,647,400.00
R2023		On 28/02/2023	Spot Bond	8.08500	98.80908		8.18000	98.22572			2,031,400,915,582,500.00	51,255,524,500	01,489,301,100.00
R203		On 15/09/2017	Spot Bond	7.19500	103.28473		7.27500	103.05279			2,444,613,495,597,500.00	39,765,600,500	58,448,863,400.00
R2030		On 31/01/2030	Spot Bond	8.76000	95.16060		8.76000	95.13843			2,132,237,930,940,000.00	43,406,156,500	38,929,056,500.00
R2032		On 31/03/2032	Spot Bond	8.87500	94.70162		8.87500	94.67903			159,750,000,000,000.00	18,000,000,000	56,445,000,000.00
R2037		On 31/01/2037	Spot Bond	8.95500	97.23370		8.95500	97.21056			667,302,295,234,500.00	74,517,285,900	57,178,885,900.00
R204		On 21/12/2018	Spot Bond	7.52000	104.08808		7.61500	103.72714			3,553,434,150,992,000.00	72,531,137,100	23,234,243,600.00
R2044		On 31/01/2044	Spot Bond	9.02000	98.87384		9.02000	98.85014			657,558,000,000,000.00	72,900,000,000	09,891,000,000.00
R2048		On 28/02/2048	Spot Bond	9.01000	98.19289		9.01000	98.16899			811,492,069,625,000.00	90,065,712,500	15,501,895,100.00
R207		On 15/01/2020	Spot Bond	7.72000	99.67455		7.81000	99.27579			6,562,106,874,136,000.00	50,013,843,800	87,251,061,400.00
R208		On 31/03/2021	Spot Bond	7.85500	94.63814		7.95000	94.16051			0,619,957,513,892,500.00	51,999,683,500	52,326,888,700.00
R209		On 31/03/2036	Spot Bond	8.78500	75.84925		8.88000	75.09986			1,820,536,687,588,500.00	07,232,406,100	68,571,727,900.00
R210		On 31/03/2028	Spot Bond	1.75000	171.97486		1.75000	171.92123			26,720,049,650,000.00	15,268,599,800	30,621,928,400.00
R211		On 31/01/2017	Spot Bond	0.73000	131.82020		0.73000	131.78277			166,686,010,000.00	228,337,000	81,914,889,100.00
R212		On 31/01/2022	Spot Bond	1.62000	136.26638		1.62000	136.22442			12,343,675,050,000.00	7,619,552,500	68,039,574,100.00
R213		On 28/02/2031	Spot Bond	8.67000	86.27139		8.76500	85.51940			3,961,982,841,621,000.00	56,976,106,300	33,366,421,800.00
R214		On 28/02/2041	Spot Bond	8.95500	75.98912		8.95500	75.97073			2,690,611,965,855,000.00	00,459,181,000	55,115,221,200.00
R227C		On 15/03/2015	Spot Bond	7.03000	97.06489		7.03000	97.04675			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.87000	93.88794	6.87000	93.87043				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.79000	90.87072	6.79000	90.85396				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.80000	87.87052	6.80000	87.85429				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.13000	98.78885	6.13000	98.77246				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.94000	95.34018	6.94000	95.32241				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.81000	92.28183	6.81000	92.26495				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.79000	89.27244	6.79000	89.25616				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.85000	86.23105	6.85000	86.21518				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.25000	82.51034	7.25000	82.49428				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.30000	79.50116	7.30000	79.48559				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.62000	75.83117	7.62000	75.81567				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.60000	73.10716	7.60000	73.09227				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.58000	70.49460	7.58000	70.48027				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.57000	67.95445	7.57000	67.94066				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.77000	64.76132	7.77000	64.74783				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.75000	62.41388	7.75000	62.40092				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.87000	59.62246	7.87000	59.60989				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.84000	57.48449	7.84000	57.47241				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.81000	55.43919	7.81000	55.42759				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.78000	53.48213	7.78000	53.47098				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.74000	51.65231	7.74000	51.64159				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.70000	49.90434	7.70000	49.89404				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.29000	45.48140	8.29000	45.47131				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.25000	43.84266	8.25000	43.83298				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	8.21000	42.27923		8.21000	42.26994			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.17000	40.78726		8.17000	40.77834			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.13000	39.36309		8.13000	39.35452			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.09000	38.00329		8.09000	37.99506			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.05000	36.70460		8.05000	36.69669			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.01000	35.46396		8.01000	35.45635			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.22023			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06450			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.87450			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.03093			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.87058		100.00000	17.82729			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.35379		100.00000	10.32871			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.59526		100.00000	22.53992			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50205			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.58187			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02397			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25440			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88656			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.68995			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38471			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.87978			0.00	0	80,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.33778			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.61606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.61720			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.85329			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.65713			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.09346			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.46498			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	82.07600			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.71120			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.24348			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.73858			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28561			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	80.79871			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.17318			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.29643		12.35000	104.26247			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.06964		100.00000	15.03314			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.88609			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.77907			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55367			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23030			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34067			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.87153		100.00000	3.86205			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	21.07350		100.00000	21.02245			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	38.83165		100.00000	38.73758			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.13412		100.00000	14.09988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.80947	100.00000	24.74936				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.37817				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.94737				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.25000		108.12332	9.25000	108.09660			2,030,375,000,000.00		219,500,000	1,524,000,000.00
RW23	On 10/12/2023	Spot Bond	9.43000		103.60332	9.43000	103.57725				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.91500		88.21097	9.91500	105.81474				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.32859				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.17000		109.11236	8.17000	109.08862			2,614,400,000,000.00		320,000,000	2,310,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.00475				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.32500		104.30370	9.32500	104.27773				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.71692				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.85401				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.56062				0.00	0	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.73061				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.69976				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.31000		104.98765	7.31000	104.96717				0.00	0	1,076,989,600.00
SBK9	On 10/04/2018	Spot Bond	9.11500		97.87395	9.11500	97.85011				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.12000		105.62515	8.12000	105.60193				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.77194	7.96000	105.74913				0.00	0	3,670,292,800.00
SBN31	On 15/09/2015	Spot Bond	7.91000		105.81787	7.91000	105.79520				0.00	0	3,670,292,800.00
SBN33	On 15/09/2017	Spot Bond	8.67500		99.45657	8.67500	99.43323				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.05500		105.68475	8.05500	105.66169				0.00	0	7,466,088,300.00
SBN35	On 15/09/2015	Spot Bond	8.33000		105.43298	8.33000	105.40921				0.00	0	7,872,983,400.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.48221			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.02451			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.32500	101.88870		8.32500	101.86575			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.00000		0.00000	102.07593			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.00000		0.00000	100.34601			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	100.00000		0.00000	104.24185			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.10000	108.30957		9.10000	108.28324			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			10.25000	102.65497		10.25000	102.62710			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.00000		0.00000	101.22282			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.00000		0.00000	101.23370			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.00000		0.00000	101.14392			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	100.00000		0.00000	103.31947			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.71500	103.88827		8.71500	103.86419			1,093,732,500,000.00	125,500,000	3,685,300,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	14.44570		100.00000	14.41390			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.72000	103.83644		9.72000	103.80967			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.00000		0.00000	101.61616			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			9.23000	100.78963		9.23000	100.76478			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.05000	96.99894		9.05000	96.97561			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.52222			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			10.00000	129.19107		10.00000	101.60132			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond			0.00000	100.00000		0.00000	100.38799			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond			0.00000	100.00000		0.00000	100.39825			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond			10.15000	105.73735		10.15000	100.20981			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond			9.65000	98.08537		9.65000	98.06026			289,500,000,000.00	30,000,000	29,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.86000	108.58939		7.86000	108.56664			0.00	0	2,330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.28000	128.34649		2.28000	274.72243			0.00	0	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.37500	103.02359		1.37500	129.89164			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.43358			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.70549			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.23536		100.00000	14.20050			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	163.47985		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.00000	114.22404		2.00000	128.09112			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.10549		6.50000	100.08790			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82942			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.20589			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.10405			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.30500	101.10622		9.30500	101.08110			146,088,500,000.00	15,700,000	275,500,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.42682			0.00	0	850,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24257			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.34554			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.31825			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	15.18909		100.00000	15.15229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56082			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.78320		100.00000	59.59655			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.45554			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.49213		100.00000	21.43949			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.47167		100.00000	31.37234			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.20360		100.00000	23.13116			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.61500		102.15735		9.61500	102.07788			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27067			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.04864			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.22000		103.81293		8.22000	103.79020			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.21500		98.20893		9.21500	99.61724			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.62500		99.58297		8.62500	99.55974			0.00	0	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.98288			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.21399			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.49710			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.46815			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.48052			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.46185			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.37500		104.65645		8.37500	104.63299			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.72873			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17796			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.84304			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50000		93.77347		9.50000	93.74969			821,750,000,000.00	86,500,000	4,040,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.82617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28378			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61394			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.55800	86.83441		9.55800	86.81214			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.05000	89.07645		9.05000	89.05479			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.37000	102.85886		7.37000	102.83839			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.07000	94.18546		9.07000	94.16276			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45077			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.45500	100.01424		8.45500	99.99136			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49000	108.54784		2.49000	108.92571			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.56500	99.65036		8.56500	100.40297			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.17088			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.95000	106.96206		9.95000	106.93369			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71718			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.99500	76.83201		9.99500	76.81131			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.66891			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.36243			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.83753			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.30085			0.00	0	0.00
SY1127		On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.78057			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	100.64678		0.00000	103.49968			0.00	0	0.00
SY1142		On 14/11/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
SY1143		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.29523			0.00	0	0.00
SY1150		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.71521			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.19237			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.60684			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.07022			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98275			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.92452			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96547			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.92691			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25001			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.86205			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.75848			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79273			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.79284			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.77550			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.67200			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.63741			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.64946			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224		840,000,000,000,000.00	8,400,000,000	7,400,000,000.00	
SY1177	On 10/11/2014	Spot Bond	100.00000	91.93955		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.12000	105.28774		7.12000	105.26750			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.96000	100.49376		8.96000	100.46956		716,800,000,000.00	80,000,000	40,000,000.00	
TF105U	On 25/10/2014	Spot Bond	100.00000	97.18365		100.00000	96.92923			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	41.29527		100.00000	41.19524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.78363			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20906			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.72102			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.86267			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.31399			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.32914			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.73698			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.22889			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.02561			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.34224			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.22000		102.49373		8.22000	102.47130			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.63405			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.67876			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.74740		7.83000	101.72617			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60945			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.66534			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.72017			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.60945			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.66534			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.26883		7.16000	101.57989			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.77487			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.76593			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.98041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.95138			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.82808			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.72780			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60721			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.67876			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.94593		8.73000	101.87493			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60051			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.66534			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.08500	93.00514		9.08500	98.97979			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.58709			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.66534			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.77934			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.75476			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.74582			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.97595			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.96701			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.88883			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.67209			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.68101			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.63642			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.24920			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.25727			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.41000	100.12291		9.41000	99.36818			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.27823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.30398			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.40809			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.67888			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06997		101.06155	7.05269				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.60051			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.69259			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.80168			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.89106			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.83699			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.96012			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.64525			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66767			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.64525			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.66767			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.67888			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63180			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66767			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.79096			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.79096			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.79096			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.97026			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.01508			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.95906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.85493			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.91089			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.88851			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.56000		107.60375		7.56000	107.58193			524,664,000,000.00	69,400,000	1,560,000,000.00
TL20	On 22/02/2020	Spot Bond	10.16000		87.09704		10.16000	87.04245			0.00	0	8,000,000,000.00
TN17	On 14/11/2017	Spot Bond	8.11500		106.76032		8.11500	106.73725			694,644,000,000.00	85,600,000	26,910,500,000.00
TN20	On 17/09/2020	Spot Bond	9.48000		105.17766		9.48000	105.15075			659,555,832,000.00	69,573,400	18,296,873,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.85452		100.00000	0.85185			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.58000		111.84989		9.58000	111.82145			0.00	0	6,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.75000		99.64167		9.75000	99.61590			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.95000		95.96757		9.95000	95.94224			1,211,910,000,000.00	121,800,000	4,281,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.03365			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.01564			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10558			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.13353			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.13639			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.27419			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.55985			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.12427			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.20471			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.03680			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03761			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.96237			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.95988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.24123	10.00000	100.21439			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.23521	9.75000	100.20905			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.23511	100.00000	10.20871			0.00	0	0.00
TRAA1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.46971			0.00	0	0.00
TRAA2		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.49727			0.00	1,600,000,000	1,600,000,000.00
TRAB1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.51256			0.00	0	0.00
TRAC1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.51562			0.00	0	0.00
TRAD1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.60099			0.00	0	0.00
TRAE1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.78847			0.00	0	0.00
TSE01U		On 31/07/2019	Spot Bond	100.00000	14.87981	100.00000	14.81438			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.42410			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.20987			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.24903			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	97.70001			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	96.70299			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.24087			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.03122			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.79231			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.86390			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	96.55621			0.00	0	0.00
TSP167		On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	95.84102			0.00	0	0.00
TSP168		On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	95.56827			0.00	0	0.00
TSP169		On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.41119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.89840			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.73386			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.42599			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.09759			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.81646			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.82341			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.57125			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.79078		100.00000	13.75737			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	93.20677		100.00000	92.75650			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.34798			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33092			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.30095			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.28589			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.23248			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.95262			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.88014			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84414			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	50.00000		100.00000	100.00000			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.44879			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94277			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.31969			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85072			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.35000	107.46563		9.35000	107.43850			0.00	0	31,600,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18049			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.21869			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.21980			0.00	80,000,000	40,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.25952			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26125			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19617			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20109			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.36000	112.27298		7.36000	112.25093			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	241.78492		1.22000	241.71308			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.98000	104.49727		6.98000	104.47778			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.77500	106.12976		7.77500	106.10777			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.17000	106.40971		8.17000	106.38655			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.43500	105.75225		8.43500	105.72850			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.49000	105.80597		8.49000	105.78207			169,800,000,000.00	20,000,000	2,555,000,000.00
Z014	On 30/06/2015	Spot Bond	6.61000	95.39129		6.61000	95.37443			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54000	93.60263		6.54000	93.58617			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.14000	99.13285		6.14000	99.11632			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.61000	95.37443		6.61000	95.35758			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.56000	69.12968		7.56000	69.11551			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	48.96637		100.00000	48.87346			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	25.91851		100.00000	25.86934			0.00	0	0.00

**Total for j-Bonds :** **57,411,954,339,256,500.00** **18,296,826,100** **70 187 729 400.00**



---

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
------------------	--------	------------	-----------	-----------	-----------	--------------	----------------	-------------------	------------	---------------	------------------	---------------

---

**Grand Total:** 57,411,955,668,191,800.00 38,296,923,111 '70 191 236 106.00