



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 07/07/2014	Any day expiry		10.75720	10.75720	10.75450	10.75450		9.53	0.00	0	0.00
\$ / R	10.60	Call	On 07/07/2014	Any day expiry	163.51580	0.16352	164.03150	0.16403	163.516	11.23	0.00	0	5,000.00
\$ / R		On 08/07/2014	Any day expiry		10.75760	10.75760	10.74910	10.74910		9.95	0.00	0	0.00
\$ / R	10.60	Call	On 08/07/2014	Any day expiry	167.19840	0.16720	163.50920	0.16351	167.198	11.38	2,300,000.00	10,000	0.00
\$ / R	10.80	Call	On 08/07/2014	Any day expiry	34.90210	0.03490	36.47170	0.03647	34.902	10.62	530,000.00	10,000	10,000.00
\$ / R		On 10/07/2014	Any day expiry		10.76070	10.76070	10.75270	10.75270		10.39	0.00	0	0.00
\$ / R	10.74	Call	On 10/07/2014	Any day expiry	73.14430	0.07314	72.29760	0.07230	73.144	10.48	0.00	0	250.00
\$ / R		On 14/07/2014	Any day expiry		10.76690	10.76690	10.75990	10.75990		10.01	0.00	0	0.00
\$ / R	10.50	Call	On 14/07/2014	Any day expiry	278.51390	0.27851	273.62770	0.27363	278.514	11.80	0.00	0	1,500.00
\$ / R	10.90	Call	On 14/07/2014	Any day expiry	32.46860	0.03247	32.55300	0.03255	32.469	11.00	0.00	0	1,000.00
\$ / R		On 15/07/2014	Any day expiry		10.76850	10.76850	10.76170	10.76170		10.08	0.00	0	0.00
\$ / R	10.59	Call	On 15/07/2014	Any day expiry	203.15520	0.20316	199.53960	0.19954	203.155	11.13	0.00	0	7,000.00
\$ / R		On 16/07/2014	Any day expiry		10.77030	10.77030	10.76350	10.76350		10.32	0.00	0	0.00
\$ / R	10.70	Call	On 16/07/2014	Any day expiry	126.97950	0.12698	121.91910	0.12192	126.980	10.81	4,454,100.00	30,000	5,000.00
\$ / R		On 28/07/2014	Any day expiry		10.79160	10.79160	10.78500	10.78500		10.11	0.00	0	348.00
\$ / R	8.30	Put	On 28/07/2014	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	19.19	0.00	0	4,700.00
\$ / R	10.82	Call	On 28/07/2014	Any day expiry	101.47950	0.10148	99.16910	0.09917	101.480	10.20	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.79340	10.79340	10.78680	10.78680		10.13	0.00	0	7,308.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	119.80490		0.11980		123.82050	0.12382	119.805	10.13	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.17820		0.00018		0.16790	0.00017	0.178	19.09	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.81120		10.81120		10.80470	10.80470		10.38	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	176.76560		0.17677		171.84230	0.17184	176.766	10.24	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.83760		10.83760		10.83020	10.83020		10.47	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	16.99070		0.01699		17.50470	0.01750	16.991	9.85	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	7.79300		0.00779		7.48260	0.00748	7.793	15.54	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.84710		10.84710		10.83930	10.83930		10.42	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	151.21830		0.15122		153.82000	0.15382	151.218	10.37	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	1.10290		0.00110		1.05450	0.00105	1.103	16.62	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.84890		10.84890		10.84110	10.84110		10.43	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.03790		0.00004		0.03950	0.00004	0.038	19.39	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	135.19040		0.13519		131.09540	0.13110	135.190	10.89	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.86970		10.86970		10.86110	10.86110		10.61	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	263.76150		0.26376		255.92400	0.25592	263.762	10.40	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.88230		10.88230		10.87420	10.87420		10.71	229,866,822.90	21,123	692,127.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.54930		0.00055		0.55840	0.00056	0.549	16.80	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.64850		0.00065		0.66550	0.00067	0.648	16.41	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.67620		0.00068		0.69560	0.00070	0.676	16.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.83500		0.00084		0.86880	0.00087	0.835	15.82	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	5.03750		0.00504		5.68020	0.00568	5.038	12.00	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	10.23420		0.01023		10.64020	0.01064	10.234	11.21	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	14.20460		0.01420		14.24800	0.01425	14.205	10.87	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	19.05160		0.01905		18.59260	0.01859	19.052	10.56	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	19.68130		0.01968		19.15460	0.01915	19.681	10.52	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	20.33140		0.02033		19.73360	0.01973	20.331	10.49	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	21.69480		0.02169		20.94740	0.02095	21.695	10.42	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	23.14720		0.02315		22.23810	0.02224	23.147	10.35	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	27.20330		0.02720		25.84430	0.02584	27.203	10.18	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	36.73360		0.03673		37.46420	0.03746	36.734	10.04	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	522.49750		0.52250		515.10670	0.51511	522.498	10.07	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	40.19750		0.04020		40.90670	0.04091	40.198	10.07	8,039.50	200	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	56.49240		0.05649		57.07960	0.05708	56.492	10.17	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	443.51380		0.44351		435.96320	0.43596	443.514	10.20	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	61.21380		0.06121		61.76320	0.06176	61.214	10.20	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	435.97660		0.43598		428.40440	0.42840	435.977	10.21	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	66.20990		0.06621		66.71550	0.06672	66.210	10.22	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	74.22770		0.07423		74.66540	0.07467	74.228	10.26	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	392.23330		0.39223		384.52090	0.38452	392.233	10.29	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	79.93330		0.07993		80.32090	0.08032	79.933	10.29	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	85.93050		0.08593		86.26760	0.08627	85.930	10.31	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	371.34040		0.37134		363.55270	0.36355	371.340	10.32	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	89.04040		0.08904		89.35270	0.08935	89.040	10.32	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	105.72570		0.10573		105.90530	0.10591	105.726	10.39	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	325.23790		0.32524		317.26280	0.31726	325.238	10.41	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	128.29530		0.12830		128.31650	0.12832	128.295	10.46	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	277.20960		0.27721		269.03370	0.26903	277.210	10.52	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	181.91960		0.18192		181.68570	0.18169	181.920	10.62	0.00	0	6,500.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	229.20060	0.22920	220.84860	0.22085	229.201	10.63	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	189.03790	0.18904	183.71630	0.18372	189.038	10.82	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	164.31830	0.16432	159.38500	0.15938	164.318	11.10	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	282.01830	0.28202	285.18500	0.28518	282.018	11.10	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	134.47930	0.13448	130.07930	0.13008	134.479	11.49	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	131.81530	0.13182	127.46630	0.12747	131.815	11.53	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	99.79380	0.09979	96.12870	0.09613	99.794	12.09	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	82.06170	0.08206	78.83290	0.07883	82.062	12.48	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	74.51220	0.07451	71.48450	0.07148	74.512	12.68	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	65.28900	0.06529	62.80040	0.06280	65.289	12.96	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	62.95410	0.06295	60.55050	0.06055	62.954	13.04	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	61.82460	0.06182	59.46050	0.05946	61.825	13.09	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	679.52460	0.67952	685.26050	0.68526	679.525	13.09	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	60.71750	0.06072	58.39370	0.05839	60.718	13.13	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	34.05750	0.03406	32.77240	0.03277	34.058	14.58	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	27.00790	0.02701	25.13860	0.02514	27.008	15.21	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,144.70790	1.14471	1,150.93860	1.15094	1,144.708	15.21	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	14.06120	0.01406	13.86320	0.01386	14.061	15.50	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	11.53700	0.01154	11.62430	0.01162	11.537	15.59	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	10.44350	0.01044	10.64560	0.01065	10.443	15.63	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	9.21570	0.00922	9.53890	0.00954	9.216	15.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	4.19440	0.00419	4.86120	0.00486	4.194	16.02	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.89490	10.89490	10.88730	10.88730		10.77	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	66.69930	0.06670	66.57500	0.06657	66.699	10.29	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	77.16530	0.07717	77.11840	0.07712	77.165	10.34	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.90220	10.90220	10.89480	10.89480		10.83	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	176.46430	0.17646	176.95540	0.17696	176.464	10.72	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	7.87690	0.00788	7.46010	0.00746	7.877	18.54	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.90760	10.90760	10.90040	10.90040		10.81	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.23190	0.00023	0.22770	0.00023	0.232	18.00	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	211.10870	0.21111	205.00150	0.20500	211.109	11.04	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.92380	10.92380	10.91740	10.91740		11.07	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	342.96710	0.34297	335.53400	0.33553	342.967	10.77	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.96560	10.96560	10.95930	10.95930		11.20	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.85150	0.00085	0.84340	0.00084	0.852	17.78	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	197.14900	0.19715	197.48460	0.19748	197.149	11.02	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	185.79760	0.18580	181.94760	0.18195	185.798	12.20	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	18.34890	0.01835	17.70130	0.01770	18.349	19.01	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.97750	10.97750	10.97120	10.97120		10.55	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	36.25400	0.03625	35.34630	0.03535	36.254	10.90	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	84.84530	0.08485	83.42940	0.08343	84.845	14.43	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.01930	11.01930	11.01310	11.01310		11.41	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	208.50360	0.20850	209.15860	0.20916	208.504	11.15	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	31.53330	0.03153	31.18200	0.03118	31.533	20.21	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.02530	11.02530	11.01910	11.01910		11.42	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.61550	0.00162	1.60590	0.00161	1.616	17.25	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	243.55680	0.24356	240.16420	0.24016	243.557	12.17	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.05110	11.05110	11.04500	11.04500		11.55	0.00	0	4,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future		11.05310	11.05310		11.04700	11.04700		11.56	36,254,168.00	3,280	165,080.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	7.64770	0.00765	7.57430	0.00757	7.648	14.49	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	13.44030	0.01344	13.22830	0.01323	13.440	13.28	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	23.60000	0.02360	23.13330	0.02313	23.600	12.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	27.94690	0.02795	27.37340	0.02737	27.947	11.76	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	35.52870	0.03553	34.85390	0.03485	35.529	11.45	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	45.01080	0.04501	44.32370	0.04432	45.011	11.32	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	998.11080	0.99811	991.32370	0.99132	998.111	11.32	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	823.76580	0.82377	817.03810	0.81704	823.766	11.05	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	77.06130	0.07706	76.46260	0.07646	77.061	10.99	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	78.73530	0.07874	78.14350	0.07814	78.735	10.98	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	80.43770	0.08044	79.85510	0.07986	80.438	10.97	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	83.93700	0.08394	83.37420	0.08337	83.937	10.94	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	95.19870	0.09520	94.70470	0.09470	95.199	10.86	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	97.19360	0.09719	96.71310	0.09671	97.194	10.84	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	107.69920	0.10770	107.29200	0.10729	107.699	10.78	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	113.39670	0.11340	113.04050	0.11304	113.397	10.81	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	122.31070	0.12231	122.03560	0.12204	122.311	10.85	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	148.27680	0.14828	148.25150	0.14825	148.277	10.96	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	173.65440	0.17365	173.88490	0.17388	173.654	11.06	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	508.39780	0.50840	502.64660	0.50265	508.398	11.10	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	502.38150	0.50238	496.66990	0.49667	502.382	11.12	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	222.99580	0.22300	223.73130	0.22373	222.996	11.23	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	434.17810	0.43418	428.99530	0.42900	434.178	11.29	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	274.66870	0.27467	275.91860	0.27592	274.669	11.39	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	310.68970	0.31069	312.28870	0.31229	310.690	11.49	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	368.48540	0.36849	370.55830	0.37056	368.485	11.71	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	433.07600	0.43308	435.58480	0.43558	433.076	12.00	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	203.04360	0.20304	200.65430	0.20065	203.044	12.89	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	179.74940	0.17975	177.73230	0.17773	179.749	13.21	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	175.93370	0.17593	173.97100	0.17397	175.934	13.27	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	120.54730	0.12055	119.38940	0.11939	120.547	14.43	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	119.38420	0.11938	118.24360	0.11824	119.384	14.46	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	109.54570	0.10955	108.55630	0.10856	109.546	14.74	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	91.78800	0.09179	91.01130	0.09101	91.788	15.32	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	90.95810	0.09096	90.18870	0.09019	90.958	15.35	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	51.58620	0.05159	51.23990	0.05124	51.586	17.45	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	49.44300	0.04944	49.11910	0.04912	49.443	17.63	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	43.77380	0.04377	43.50970	0.04351	43.774	18.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	43.39480	0.04339	43.13140	0.04313	43.395	18.25	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	23.10830	0.02311	22.83570	0.02284	23.108	23.49	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.05910	11.05910	11.05300	11.05300		11.54	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	214.43910	0.21444	215.21230	0.21521	214.439	11.19	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	41.75930	0.04176	41.56370	0.04156	41.759	20.81	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.07500	11.07500	11.06890	11.06890		11.52	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.47380	0.00247	2.46390	0.00246	2.474	16.97	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	306.47210	0.30647	303.16410	0.30316	306.472	11.95	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.14710	11.14710	11.14110	11.14110		11.86	0.00	0	0.00

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 28/01/2015	Any day expiry	8.30	Put	3.82210	0.00382	3.78800	0.00379	3.822	16.59	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	226.14790	0.22615	225.90310	0.22590	226.148	11.31	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	378.40540	0.37841	374.38300	0.37438	378.405	11.99	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	63.92500	0.06393	63.96410	0.06396	63.925	22.02	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.20350	11.20350	11.19740	11.19740		12.05	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	233.57750	0.23358	232.38170	0.23238	233.578	11.42	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	79.70560	0.07971	80.07940	0.08008	79.706	22.46	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.20550	11.20550	11.19940	11.19940		12.04	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.88230	0.00488	4.80750	0.00481	4.882	16.29	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	459.06980	0.45907	453.69190	0.45369	459.070	11.97	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.24170	11.24170	11.23560	11.23560		12.18	2,248,340.00	200	23,111.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	72.62200	0.07262	70.55990	0.07056	72.622	11.70	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	106.73050	0.10673	104.33490	0.10433	106.730	11.51	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	147.06040	0.14706	144.63840	0.14464	147.060	11.40	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	217.02420	0.21702	214.92830	0.21493	217.024	11.37	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	232.92460	0.23292	230.99140	0.23099	232.925	11.44	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	280.02330	0.28002	278.59790	0.27860	280.023	11.62	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	244.62430	0.24462	242.70350	0.24270	244.624	13.96	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	158.01360	0.15801	157.56950	0.15757	158.014	15.45	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	119.50650	0.11951	119.58690	0.11959	119.506	16.50	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	89.16220	0.08916	89.71230	0.08971	89.162	20.66	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.26390	11.26390	11.25770	11.25770		12.20	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	240.16480	0.24016	237.96130	0.23796	240.165	11.51	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	83.24450	0.08324	84.07160	0.08407	83.245	22.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.33030	11.33030	11.32410	11.32410		12.48	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	243.80300	0.24380	243.09650	0.24310	243.803	11.55	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	88.78860	0.08879	88.12550	0.08813	88.789	22.32	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.39170	11.39170	11.38530	11.38530		12.63	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	250.34740	0.25035	248.15750	0.24816	250.347	11.70	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	87.51640	0.08752	87.92740	0.08793	87.516	22.06	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.42550	11.42550	11.41910	11.41910		12.74	0.00	0	8,996.00
\$ / R	On 26/06/2015	Any day expiry			11.45520	11.45520	11.44870	11.44870		12.75	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	255.64920	0.25565	253.64830	0.25365	255.649	11.81	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	87.68840	0.08769	87.75270	0.08775	87.688	22.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.52480	11.52480	11.51820	11.51820		13.04	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	264.10240	0.26410	261.34190	0.26134	264.102	12.00	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	92.20610	0.09221	90.66820	0.09067	92.206	21.88	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.58600	11.58600	11.57930	11.57930		13.22	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	271.77000	0.27177	266.57230	0.26657	271.770	12.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	91.14670	0.09115	86.56160	0.08656	91.147	21.77	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.62400	11.62400	11.61720	11.61720		13.35	0.00	0	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	203.67180	0.20367	199.26670	0.19927	203.672	12.17	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	324.27830	0.32428	320.17540	0.32018	324.278	15.94	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.65350	11.65350	11.64670	11.64670		13.38	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	278.16630	0.27817	272.28770	0.27229	278.166	12.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	89.41890	0.08942	89.41120	0.08941	89.419	21.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.71680	11.71680	11.70980	11.70980		13.52	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	283.58300	0.28358	276.43610	0.27644	283.583	12.42	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 28/10/2015	Any day expiry	16.98	Call	94.34100	0.09434	94.26190	0.09426	94.341	21.16	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.77590	11.77590	11.76880	11.76880		13.64	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	287.36440	0.28736	279.06840	0.27907	287.364	12.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.50730	0.08751	87.61010	0.08761	87.507	21.11	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.81590	11.81590	11.80880	11.80880		13.72	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,175.46450	1.17546	1,159.28010	1.15928	1,175.464	12.65	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.83070	11.83070	11.82350	11.82350		13.80	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	290.22510	0.29023	280.88010	0.28088	290.225	12.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.55260	0.08155	81.65770	0.08166	81.553	21.01	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.88230	10.88230	10.87420	10.87420		10.71	272,057.50	25	939.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.05310	11.05310	11.04700	11.04700		11.56	110,531.00	10	17.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	51,446.54030	0.51447	50,867.23930	0.50867	51,446.540	11.09	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.24170	11.24170	11.23560	11.23560		12.18	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.64840	18.64840	18.65590	18.65590		10.27	522,155.20	28	39,029.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.64370	0.00864	9.03880	0.00904	8.644	13.48	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	20.55250	0.02055	21.49790	0.02150	20.553	11.17	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	23.48540	0.02349	24.60410	0.02460	23.485	10.50	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	30.12970	0.03013	31.62070	0.03162	30.130	9.39	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	31.81800	0.03182	33.39930	0.03340	31.818	9.17	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	216.10470	0.21610	219.76260	0.21976	216.105	10.91	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	122.28740	0.12229	124.78250	0.12478	122.287	11.68	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	115.95580	0.11596	118.35890	0.11836	115.956	11.75	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	85.29810	0.08530	86.91350	0.08691	85.298	12.07	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.92210	18.92210	18.93350	18.93350		11.17	26,017,887.50	1,375	9,861.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	356.56010	0.35656	353.15380	0.35315	356.560	10.89	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.05440	19.05440	19.06560	19.06560		11.52	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	277.43030	0.27743	275.36700	0.27537	277.430	10.90	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	383.47290	0.38347	380.35310	0.38035	383.473	11.11	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	439.84090	0.43984	436.19490	0.43619	439.841	11.20	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	197.35020	0.19735	199.51100	0.19951	197.350	14.12	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	123.90170	0.12390	126.21720	0.12622	123.902	14.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	122.16040	0.12216	124.47540	0.12448	122.160	14.52	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.21600	19.21600	19.22700	19.22700		12.00	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.49550	19.49550	19.50430	19.50430		12.45	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10654	0.10654	0.10690	0.10690		12.70	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10828	0.10828	0.10867	0.10867		14.25	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11024	0.11024	0.11063	0.11063		14.39	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.81590	14.81590	14.85210	14.85210		10.59	12,786,121.70	863	69,868.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.18900	0.00919	7.70620	0.00771	9.189	10.92	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	22.95290	0.02295	18.75570	0.01876	22.953	10.45	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	34.84160	0.03484	28.37130	0.02837	34.842	10.22	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	86.22590	0.08623	71.90250	0.07190	86.226	10.29	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	93.67450	0.09367	78.67710	0.07868	93.675	10.31	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	65.67470	0.06567	67.95780	0.06796	65.675	12.47	0.00	0	49,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	25.18000		0.02518		26.61170	0.02661	25.180	13.97	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.05460		15.05460		15.09400	15.09400		11.31	6,774,570.00	450	14,438.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	33.31600		0.03332		29.44260	0.02944	33.316	11.14	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	52.72550		0.05273		45.96200	0.04596	52.726	10.95	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	142.60350		0.14260		146.59020	0.14659	142.604	13.39	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.31970		15.31970		15.35930	15.35930		11.80	1,531,970.00	100	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.58120		15.58120		15.62060	15.62060		12.33	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			494.82200		494.82200		495.59400	495.59400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.20100		502.20100		502.98700	502.98700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			509.96100		509.96100		510.76100	510.76100			0.00	0	0.00
AL37	On 07/08/2014	Index Future			423.54400		423.54400		424.03000	424.03000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.86000		429.86000		430.35500	430.35500			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			497.52400		497.52400		498.43600	498.43600			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			504.94300		504.94300		505.87100	505.87100			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			452.66700		452.66700		453.26200	453.26200			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			459.41700		459.41700		460.02300	460.02300			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			466.51600		466.51600		467.13300	467.13300			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.13490		10.13490		10.20850	10.20850		10.34	10,134.90	1	15,135.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.23220		10.23220		10.30790	10.30790		10.43	7,674,150.00	750	6,901.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	46.40220		0.04640		34.89480	0.03489	46.402	10.68	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	113.59930		0.11360		93.93930	0.09394	113.599	10.44	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	381.62190		0.38162		427.56630	0.42757	381.622	10.43	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	125.63480		0.12563		142.47380	0.14247	125.635	11.49	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	116.05230		0.11605		131.64420	0.13164	116.052	11.59	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.34200		10.34200		10.41760	10.41760		10.96	0.00	0	300.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.45130		10.45130		10.52610	10.52610		11.38	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.20520		10.20520		10.17850	10.17850		9.30	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.34280		10.34280		10.31750	10.31750		10.69	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			59.17030		59.17030		-57.55010	-57.55010			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			797.47710		797.47710		792.31270	792.31270			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			885.71690		885.71690		880.43330	880.43330			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			53.16130		53.16130		81.13980	81.13980			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			732.06980		732.06980		726.71710	726.71710			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			108.43780		108.43780		104.86190	104.86190			0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFU	On 21/07/2014	Can-Do Future	2,719.90490		2,719.90490		2,439.21920	2,439.21920			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.18870		12.18870		12.23880	12.23880		10.93	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.39090		12.39090		12.44420	12.44420		11.87	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.61670		12.61670		12.67100	12.67100		12.46	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.74270		1.74270		1.74140	1.74140		10.10	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.76240		1.76240		1.76170	1.76170		11.12	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	124.20025		124.20025		124.19465	124.19465			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.58639		124.58639		124.58125	124.58125			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.70609		84.03600		9.69713	84.10178			522,703,920.00	6,220	0.00
ES33	On 06/11/2014	Bond Future	9.80783		81.50456		9.79853	81.57166			506,958,363.20	6,220	6,220.00
ES33	On 05/02/2015	Bond Future	9.90948		82.76468		9.89984	82.83305			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	451.35500		451.35500		451.95500	451.95500			0.00	0	524.00
GOVI	On 06/11/2014	GOVI	458.08500		458.08500		458.69700	458.69700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	465.16400		465.16400		465.78600	465.78600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.25377		117.25377		117.24934	117.24934			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	119.01677		119.01677		119.01294	119.01294			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.24976		122.24976		122.13118	122.13118			0.00	0	1,061.00
I2038	On 06/11/2014	Bond Future	124.08789		124.08789		123.96826	123.96826			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	122.14488		122.14488		122.41374	122.41374			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	122.63612		122.63612		122.90949	122.90949			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future	128.02048		128.02048		128.49020	128.49020			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.94521		129.94521		130.42276	130.42276			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	217.49000		217.49000		217.49900	217.49900			0.00	0	713.00
IGOV	On 06/11/2014	Index Future	220.76000		220.76000		220.77000	220.77000			0.00	0	640.00
IGOV	On 05/02/2015	Index Future	224.19800		224.19800		224.20900	224.20900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 07/08/2014	Index Future			589.36800		589.36800		589.40800	589.40800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future			598.25700		598.25700		598.30000	598.30000			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate			143.47491		143.47491		143.47244	143.47244			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap			8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future			5.82000		94.18000		5.82000	94.18000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future			6.14000		93.86000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future			6.20000		93.80000		6.19000	93.81000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.36000		93.64000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.44000		93.56000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.59000		93.41000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.87000		93.13000		6.84000	93.16000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			7.10000		92.90000		7.05000	92.95000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.32000		92.68000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.47000		92.53000		7.40000	92.60000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.62000		92.38000		7.54000	92.46000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.75000		92.25000		7.67000	92.33000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.49950		9.49950		9.49380	9.49380		7.33	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.56630		9.56630		9.56210	9.56210		8.80	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.36150		1.36150		1.36580	1.36580			0.00	0	325.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.36200		1.36200		1.36630	1.36630			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.84552		112.37676		6.82084	112.40368		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future			7.10737		107.24018		7.07418	107.26809		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.51639		108.89848		7.46778	108.92708		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.43460		117.13555		8.40010	117.42581		9.38	4,032,274,173.20	34,424	37,598.00
R186	On 07/08/2014	Bond Future	7.60	Call	18.38000		0.01838		26.38000	0.02638	18.380	9.05	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	232.23000		0.23223		289.63000	0.28963	232.230	9.20	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	712.27000		0.71227		833.95000	0.83395	712.270	9.29	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,373.32000		1.37332		1,262.33000	1.26233	1,373.320	9.36	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	534.38000		0.53438		488.16000	0.48816	534.380	9.49	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	207.86000		0.20786		189.95000	0.18995	207.860	9.61	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	49.58000		0.04958		46.02000	0.04602	49.580	9.75	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.51751		118.88222		8.48166	119.17743		10.22	2,747,605,868.64	23,112	23,112.00
R186	On 06/11/2014	Bond Future	9.17	Put	988.60000		0.98860		917.92000	0.91792	988.600	10.53	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.59733		115.42473		8.56011	115.72475		10.61	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,418.94000		2.41894		2,299.76000	2.29976	2,418.940	10.85	0.00	0	9,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.55586		287.55586		287.54559	287.54559			0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.87912		291.87912		291.87010	291.87010			0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.05284		102.15578		6.01659	102.16879		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.90496		229.90496		229.89516	229.89516		10.28	0.00	0	161.00
R202	On 06/11/2014	Bond Future			233.36165		233.36165		233.35288	233.35288			0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.24326		100.48273		8.21387	100.65740		7.70	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.33610		98.06089		8.30535	98.23876		8.56	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.42803		99.57675		8.39588	99.75757		8.57	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.40660		105.64486		7.38232	105.71188		3.02	658,378,767.52	6,232	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	20.48000		0.02048		26.20000	0.02620	20.480	2.92	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.54473		103.05714		7.51781	103.12570		3.11	642,252,096.48	6,232	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	159.19000		0.15919		169.11000	0.16911	159.190	3.02	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	231.01000		0.23101		243.34000	0.24334	231.010	3.05	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.69180		104.65039		7.66182	104.72026		3.07	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	983.92000		0.98392		1,024.05000	1.02405	983.920	3.06	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.89070		92.84621		8.87656	92.95762			214,753,283.73	2,313	1,868.00
R2030	On 06/11/2014	Bond Future			8.97217		94.23114		8.95751	94.34474			217,956,626.82	2,313	2,313.00
R2030	On 05/02/2015	Bond Future			9.05216		91.68092		9.03700	91.79643			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.07843		94.76681		9.06930	94.84992			132,484,000.38	1,398	8,604.00
R2037	On 06/11/2014	Bond Future			9.15495		96.18042		9.14549	96.26528			134,460,227.16	1,398	1,398.00
R2037	On 05/02/2015	Bond Future			9.23001		93.40986		9.22023	93.49631			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.66914		102.32765		7.63462	102.45460		4.31	11,256,041.50	110	14,506.00
R204	On 07/08/2014	Bond Future	7.78	Put	365.52000		0.36552		331.25000	0.33125	365.520	4.32	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.78586		103.85351		7.74868	103.98290		4.42	11,423,886.10	110	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future	7.99	Put	766.97000	0.76697	714.51000	0.71451	766.970	4.47	0.00	0	1,270.00		
R204	On 05/02/2015	Bond Future			7.90246	101.42443	7.86237	101.55604	4.57	0.00	0	0.00			
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R2048	On 07/08/2014	Bond Future			9.12554	100.00501	9.11630	100.09793	799,640,059.96	7,996	5,554.00				
R2048	On 06/11/2014	Bond Future			9.19999	97.07026	9.19042	97.16510	776,173,798.96	7,996	8,535.00				
R2048	On 05/02/2015	Bond Future			9.27322	98.57079	9.26333	98.66737	0.00	0	0.00				
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R207	On 07/08/2014	Bond Future			7.89488	97.74139	7.86557	97.86664	5.59	42,419,763.26	434	33,961.00			
R207	On 06/11/2014	Bond Future			8.00013	99.19890	7.96898	99.32651	5.75	43,052,322.60	434	434.00			
R207	On 05/02/2015	Bond Future			8.10576	97.09114	8.07263	97.22093	5.95	0.00	0	0.00			
R207	On 07/05/2015	Bond Future			8.18879	98.73887	8.15339	98.87136	5.93	0.00	0	0.00			
R207	On 07/05/2015	Bond Future	7.73	Call	1,363.50000	1.36350	1,425.04000	1.42504	1,363.500	5.81	0.00	0	66.00		
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208	On 07/08/2014	Bond Future			8.04682	95.89143	8.01745	96.03425	6.43	57,918,423.72	604	16,414.00			
R208	On 07/08/2014	Bond Future	8.28	Put	333.92000	0.33392	303.25000	0.30325	333.920	6.53	0.00	0	630.00		
R208	On 06/11/2014	Bond Future			8.14588	93.92337	8.11493	94.06883	7.05	55,790,481.78	594	571.00			
R208	On 06/11/2014	Bond Future	8.50	Put	885.76000	0.88576	840.29000	0.84029	885.760	7.21	0.00	0	1,520.00		
R208	On 05/02/2015	Bond Future			8.24299	95.37547	8.21039	95.52341	7.00	0.00	0	0.00			
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208/R157	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000	0.00	0	0.00				
R209	On 07/08/2014	Bond Future			9.00554	76.22715	8.99630	76.29654	13.80	1,851,633,700.65	24,291	10,760.00			
R209	On 06/11/2014	Bond Future			9.07872	74.21759	9.06917	74.28834	15.84	1,209,078,758.69	16,291	16,291.00			
R209	On 06/11/2014	Bond Future	8.50	Call	1,102.76000	1.10276	1,131.46000	1.13146	1,102.760	15.58	0.00	0	5,500.00		
R209	On 06/11/2014	Bond Future	8.75	Call	1,705.84000	1.70584	1,743.03000	1.74303	1,705.840	15.71	0.00	0	2,200.00		
R209	On 06/11/2014	Bond Future	8.95	Call	2,313.16000	2.31316	2,356.94000	2.35694	2,313.160	15.81	0.00	0	2,050.00		
R209	On 06/11/2014	Bond Future	9.00	Call	2,482.14000	2.48214	2,527.51000	2.52751	2,482.140	15.84	0.00	0	1,640.00		
R209	On 06/11/2014	Bond Future	9.05	Call	2,659.21000	2.65921	2,706.12000	2.70612	2,659.210	15.87	0.00	0	2,050.00		
R209	On 06/11/2014	Bond Future	9.25	Put	2,179.97000	2.17997	2,161.84000	2.16184	2,179.970	16.01	0.00	0	2,200.00		
R209	On 06/11/2014	Bond Future	9.50	Put	1,504.11000	1.50411	1,491.89000	1.49189	1,504.110	16.17	0.00	0	5,500.00		
R209	On 06/11/2014	Bond Future	9.58	Put	1,327.81000	1.32781	1,317.17000	1.31717	1,327.810	16.22	0.00	0	907.00		
R209	On 06/11/2014	Bond Future	9.95	Put	720.03000	0.72003	714.90000	0.71490	720.030	16.46	0.00	0	2,050.00		

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.00	Put	660.03000		0.66003		655.45000	0.65545	660.030	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	601.14000		0.60114		597.05000	0.59705	601.140	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.14926		75.36510		9.13941	75.43714		15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.40533		172.40533		172.39820	172.39820			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.95799		172.95799		172.95170	172.95170			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.94613		130.94613		130.94434	130.94434			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.91507		132.91507		132.91392	132.91392			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.27024		136.27024		136.07815	136.07815			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.31918		138.31918		138.12495	138.12495			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.89286		86.88873		8.87862	86.99640		12.10	539,144,569.65	6,205	23,790.00
R213	On 06/11/2014	Bond Future			8.97296		84.64358		8.95822	84.75331		13.79	525,213,413.90	6,205	6,205.00
R213	On 05/02/2015	Bond Future			9.05177		85.95209		9.03654	86.06371		13.80	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.07483		77.22292		9.06557	77.29547		14.40	133,286,759.92	1,726	4,306.00
R214	On 06/11/2014	Bond Future			9.14748		75.08658		9.13791	75.16055		16.46	129,599,437.08	1,726	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,089.52000		3.08952		3,144.62000	3.14462	3,089.520	16.43	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,091.84000		1.09184		1,086.13000	1.08613	1,091.840	16.83	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.21878		76.24734		9.20891	76.32262		16.49	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 15/09/2014	Foreign Exchange Future			21,377.97000		21,377.97000		21,401.25000	21,401.25000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.03760		5.03760		5.03210	5.03210		7.75	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.02640		5.02640		5.02340	5.02340		9.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :										16,326,819,793.10	242,989	3 541 457.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.12170				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.27500	103.52457	7.27500	103.50448				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.27377				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.77500	104.57194	8.77500	104.54755				0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	99.84935				0.00	0	50,000,000.00
AA07	On 15/04/2021	Spot Bond	9.44500	102.37224	9.44500	102.34643				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.91190				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.01139				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.64000	96.35750	9.64000	96.33285				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.37500	102.74858	7.37500	102.72836				6,637,500,000.00	900,000	161,200,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.35910				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.92500	105.13223	8.92500	105.10728				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.33000	137.96780	1.33000	137.94234				175,028,000,000.00	131,600,000	75,800,000.00
ABCP13	On 07/12/2023	Spot Bond	2.20000	128.38946	2.20000	272.04831				0.00	0	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.86959				0.00	1,300,000,000	400,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.78656				0.00	0	10,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.39437				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.41062				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.42130				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.71045				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.15125				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.96498				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	8.03500	105.84063	8.03500	105.81797				0.00	0	395,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.91231				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.71000	102.94513	7.71000	102.92377				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.35742				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88652				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.91401				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.84168				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.95624				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25265				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.32555				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.10963				0.00	10,000,000	5,000,000.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.31745				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.90000	130.33110	2.90000	130.30159				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000	118.33255	4.08000	118.30196				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000	104.68457	4.83000	104.65526				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.86000	108.19173	5.86000	108.15844				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.32500	107.12654	11.32500	107.09395				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.77818				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.18618				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.19704				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20629				0.00	0	130,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.58000	112.25806	4.58000	112.22753				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.76831	100.00000	57.62837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.94000	171.70112		1.94000	171.66660			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.37078		2.76000	160.33500			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.97000	173.99151		1.97000	173.95641			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18056		7.91000	105.18056			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.87451		1.79000	183.83829			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.32125	75.22502		8.32125	75.20855			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.32125	75.22502		8.32125	75.20855			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28960			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.85000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.73000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.41000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.09000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.54000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87267			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.25000	101.04333		7.25000	101.02391			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	88.93000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.56000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.34000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18941			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.56500	110.81090		7.56500	110.78855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.82197			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.11000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.86000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.89659		2.54000	107.77143			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.97382		2.49000	157.44254			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.67956		2.39000	209.34872			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	85.40000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.78500		91.02596		9.78500	91.00234			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	94.87000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.18094			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.26000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.47500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.71134		9.63000	106.68392			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	110.04500			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.77000		105.67126		9.77000	105.64372			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.15000		89.94270		9.15000	89.92072			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.02000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.70000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.86500	104.97372		9.86500	104.94611			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.54297			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.43780			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.52500	107.22618		8.52500	107.20186			12,787,500,000.00	1,500,000	1,421,700,000.00
ABS11	On 09/04/2021	Spot Bond		9.15500	103.65535		9.15500	103.63000			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.22500	102.35303		7.22500	102.33329			141,610,000,000.00	19,600,000	521,800,000.00
ABS6	On 01/06/2020	Spot Bond		9.09000	96.81883		9.09000	96.79532			5,473,998,000,000.00	602,200,000	1,192,300,000.00
ABS7	On 11/09/2026	Spot Bond		9.99000	94.54378		9.99000	94.51874			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.92500	105.10354		7.92500	105.08134			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.01000	217.90118		2.01000	276.02478			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.27000	127.21823		1.27000	130.03185			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.01000	129.88560		2.01000	132.46766			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00449		100.00000	0.00314			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	57.47733		100.00000	57.33809			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.72500	106.08938		11.72500	106.05655			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28687			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.67545		100.00000	3.66655			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.31935			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.77954			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	21.90739		100.00000	21.85431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.25438			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.90661	11.00000	63.88834			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	21.90739	100.00000	21.85431			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.38439			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.42228			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36748			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.37891			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.38394			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.58337			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.58337			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.60479			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.35836			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.60479			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.56196			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	90.09175			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.35188			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.23281			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.37209			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.38328			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.38781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.37869			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35836			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.61000	102.06625		9.61000	102.09800			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.51791			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.19693			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	83.83240			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.42149			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.47394			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.36740			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.97517			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.97517			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85004			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35598			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35323			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40083			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.74492			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40071			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15246			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.12223			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.39186			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.16518			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90419			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.36880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36169			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32506			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31725			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33242			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36077			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34473			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32644			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33150			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.02715		10.23000	102.99923			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33636			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.32874			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.18401			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.71500	100.79964		9.71500	100.77352			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35932			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.26495		1.75000	114.28129			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67059			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33177			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34995			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36121			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33867			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.35896			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92268			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.32144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.26049		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.33460		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.56762		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.35896		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.35124		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.37053		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.37646		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.96037		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22736		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37792		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37792		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39719		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.35220		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40049		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.69123		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39719		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	92.99947		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.38570		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.37922		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	120.48252		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	121.35195		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.32963		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.32647		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.89625		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.33505			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.33641			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.34995			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.33009			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32963			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.36332			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21996			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49760			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69852			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.56055			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62610			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	69.49171		100.00000	69.49170			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	15.18909		100.00000	15.15229			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90955			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00436			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.06747			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52136			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.67712			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.88473			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.47678			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.26000	98.69428		8.26000	98.67245			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.91396			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.23476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond		8.69500	102.22470		8.69500	102.20106			0.00	0	100,000.00
AIR02	On 30/04/2023	Spot Bond		9.46500	115.21236		9.46500	115.18325			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	82.94907		100.00000	82.76676			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.37500	108.93538		7.37500	108.91394			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	97.61751		100.00000	97.36264			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.52500	99.25019		9.52500	99.22510			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.62508		100.00000	13.59493			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		10.24500	99.16317		10.24500	99.13625			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.74000	162.17570		2.74000	162.13961			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.56726			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53749			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.56657			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.92690			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	100.46115			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08760			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.30727			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	100.33867			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41159			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67745			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	103.26000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60148			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		4.41000	100.11530		4.41000	100.08647			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		100.00000	12.52376		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.47324			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.30702			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30248			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.17109			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.18500	104.71375		9.18500	104.68806			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28257			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.66247			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.78898			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.22273			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.01907			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.72500	100.07173		9.72500	100.04577			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.53000	107.86262		7.53000	107.84085		7,837,977,000,000.00	1,040,900,000	1,040,000,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	29.32318		100.00000	29.27966			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.03527			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.02522			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.69000	102.50768		7.69000	102.48647			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.07500	104.98571		9.07500	104.96026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond	11.24087		102.29997		11.24087	101.45973			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.19484		100.56948		11.19484	100.41454			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.23933		100.48436		11.23933	100.36408			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.20069			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.28046		100.33389		11.28046	100.27892			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.07701		99.46825		12.07701	99.38466			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.20540			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.20540			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.20547			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.49087		99.48429		11.49087	99.75662			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.41696		101.27029		11.41696	100.29419			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.19484		100.56948		11.19484	100.41454			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.34660		100.53165		11.34660	100.40944			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.52186		95.22018		10.52186	100.03161			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.19510			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19245			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.19245			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.18238			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.88295		99.35546		10.88295	99.64252			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.85000		98.48806		11.85000	98.32266			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.18696			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.77500		68.75366		11.77500	96.07595			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.17743			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.34361		9.28000	100.17465			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.18971			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.58500		67.58948		11.58500	95.93347			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18421			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18879			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18879			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87236			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.18201			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19109			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37507			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19109			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18238			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18489			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.19118			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.13912			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.24087		102.30744		14.24087	101.49770			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.46931		100.12540		15.46931	100.06326			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.36039		100.01429		14.36039	100.09145			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.24786			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.24786			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.24786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.25687			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21616			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.89723		100.00000	17.86327			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.05620		100.00000	19.01004			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.34328		100.00000	17.30127			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.70573		100.00000	10.67980			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.70573		100.00000	10.67980			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.94374		100.00000	12.91238			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.21553		100.00000	11.18836			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.83460			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.41584			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	100.00000	53.16901		100.00000	100.00000			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	100.00000	16.00912		100.00000	100.00000			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.28977		100.00000	7.27211			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.28977		100.00000	7.27211			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	86.08491		100.00000	85.88235			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.91000	104.37849		1.91000	177.73442			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.38500	92.61021		8.38500	144.41971			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.38500	93.90648		8.38500	144.78309			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.77000	96.63536		8.77000	96.61270			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.59710			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		8.18500	98.61369		8.18500	98.59220			0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.62854			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51126			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54240			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64618			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.74995			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.04013			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29449			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.35936			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38715			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.39642			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.50756			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65569			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.89612		100.00000	15.85719			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.89612		100.00000	15.85719			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.37928			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40904			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41715			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.62500	103.14013		8.62500	103.11647			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44148			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48456			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.08275		100.00000	9.06075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.08275	100.00000	9.06075				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.06000		104.50878	7.06000	104.48868				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.41983				0.00	0	10,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.13524				0.00	0	3,500,000,000.00
BID06	On 30/06/2019	Spot Bond	8.88500		65.57804	8.88500	100.04718				0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.49292				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	98.96581				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.24148				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.82006				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.95387				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.81078				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.85259				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.92853				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.24377				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.76584				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		57.35381	100.00000	57.21487				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		17.87779	100.00000	17.83449				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.39210				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.02134				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.51000		103.99648	7.51000	103.97558				0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond	9.72500		111.41654	9.72500	111.38780				8,752,500,000.00	900,000	270,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	102.05595				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.37500		103.65805	9.37500	103.63225				19,687,500,000.00	2,100,000	622,200,000.00
CBL12	On 06/09/2018	Spot Bond	11.49500		103.21307	11.49500	103.18173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.85706			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.74500		104.31582		11.74500	104.28294			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.16914			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.61500		100.85725		9.61500	100.83152			22,114,500,000.00	2,300,000	127,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.26490			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.18500		99.89523		12.18500	99.86259			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.23022			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.55903			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.23585			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.47500		92.97458		10.47500	92.94879			0.00	0	50,000,000.00
CCT01	On 23/06/2023	Spot Bond	10.21500		114.11461		10.21500	114.08355			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.06500		110.39911		10.06500	110.36949			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.39500		115.20180		9.39500	115.17306			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.84605			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.97500		103.41035		11.97500	103.37766			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.31654			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.28027			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.58653			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.86929			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.28321			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.76499			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.81895			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.16344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.16969			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.17727			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.73296			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.71484			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81058			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23993			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36751			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37684			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.18778		10.11000	100.16093			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.63199		2.76000	119.60520			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.66252		3.14000	119.59298			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.89707		8.25000	102.87446			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.86184		3.10000	119.16839			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.58802		2.40000	118.90928			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51971			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.05843			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.87195			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62500	101.67377		8.62500	101.65032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12596			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.12445			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58110			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59431			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	101.78253		8.67500	101.75891			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	101.78253		8.67500	101.75891			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.72500	100.57913		8.72500	100.55567			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.37666			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.41594			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.06458			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.06458			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.57340			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.08171			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38207			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.83892			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.89235			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.44044		9.35000	103.41434			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.44044		9.35000	103.41434			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.83885			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.84113			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.52809			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.36903			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.34299				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54936				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54936				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54936				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54936				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.54936				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61010				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73692				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85807				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85807				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85807				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85807				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73805				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.51500	103.20328	9.51500	103.17721				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.93594				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.99986				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42926				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.26633				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78252				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78057				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81793				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.92755				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.00963				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02532				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	103.22360			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74429			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64215			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47547			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33415			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38596			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38596			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38596			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.38596			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.60491			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.34834			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51970			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26394			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.98931			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16531			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26099			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02541			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.40271			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16535			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16535			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16400			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.92786			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.86215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	122.61652	0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	122.50632	0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	122.64550	0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond			0.00000	100.00000	0.00000	120.65931	0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond			0.00000	100.00000	0.00000	121.26754	0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.24680	0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond			11.06500	93.22396	11.06500	93.19669	0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond			11.58500	94.77872	11.58500	94.74971	0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	100.15662	0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond			0.00000	100.00000	0.00000	100.40258	0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond			0.00000	100.00000	0.00000	101.21772	0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond			0.00000	100.00000	0.00000	101.56826	0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond			0.00000	100.00000	0.00000	101.58525	0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond			8.80500	101.60806	8.80500	101.60495	0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond			0.00000	100.00000	0.00000	100.35220	0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond			0.00000	100.00000	0.00000	103.24237	0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond			0.00000	100.00000	0.00000	118.09986	0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond			0.00000	100.00000	0.00000	100.36887	0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond			0.00000	100.00000	0.00000	100.37562	0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond			0.00000	100.00000	0.00000	100.40168	0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond			0.00000	100.00000	0.00000	102.42196	0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond			0.00000	100.00000	0.00000	103.39564	0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond			0.00000	100.00000	0.00000	103.39564	0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond			0.00000	100.00000	0.00000	103.39564	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42241			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.37633			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15662			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	106.81245			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	106.94492			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49593			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.46746			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15755			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53734			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.44043			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.33547			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.38911			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.48095			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.15312			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15293			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.39924			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10968			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.10968			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.80860			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.53107			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.19367			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.15450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.45669		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.55819		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.31968		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	100.33868	10.55000	102.97693		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	10.24500	102.18794	10.24500	104.82707		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.23569		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.57615		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	12.38500	103.72753	12.38500	106.96492		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.64303		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	12.41500	106.90110	12.41500	106.71519		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.84500	106.20859	10.84500	106.03564		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.64303		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.54463		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.42858		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.39405		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	102.00274		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.35220		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.16344		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.77500	102.98343	9.77500	102.81975		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20515		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.39046		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	101.01084	10.55000	100.31775		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	100.33944	11.00000	100.27146		0.00		0	5,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.69947	7.01000	39.31046		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	152.81714			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	8.77000		96.63536		8.77000	135.10220			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.38500		32.90286		8.38500	144.41971			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.38500		33.31920		8.38500	144.78309			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	91.00155			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	90.92461			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.93715			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.93715			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.38120			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.35561			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.36070			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.35896			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.56826			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.32557			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.34318			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.34092			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.98291			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.82503			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.17500		108.97946		9.17500	106.60061			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.07500		100.55448		9.07500	100.53009			0.00	0	1,229,033,300.00
COJ05	On 05/06/2023	Spot Bond	10.38500		111.49247		10.38500	111.46163			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.52500		103.84637		8.52500	103.82268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	9.97500	106.97262		9.97500	106.94433			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	10.02500	101.75038		10.02500	101.72319			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.37500	95.20614		10.37500	95.17984			0.00	0	1,200,000,000.00
COT02	On 03/04/2028	Spot Bond	11.11500	96.27157		11.11500	96.24311			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.11500	89.25133		11.11500	89.22496			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94565			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.82758			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70990			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81309			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.29500	98.12486		11.29500	98.51119			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.94917		100.00000	11.92021			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.32205			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.35000	97.72693		8.35000	97.70520			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.68720			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.55424			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77019			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	74.32025		100.00000	74.17424			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.55878			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05740			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.57881			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.73604			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.46656			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.52696			0.00	900,000,000	900,000,000.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.11148			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.97500		100.76361		8.97500	100.73944			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.40500		114.40328		7.40500	114.38055			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.63000		107.50118		8.63000	107.47609			47,465,000,000.00	5,500,000	3,788,400,000.00
DV23	On 27/02/2023	Spot Bond	9.12500		108.74904		9.12500	108.72224			8,212,500,000.00	900,000	3,933,465,400.00
DV24	On 18/02/2024	Spot Bond	9.22500		106.65077		9.22500	106.62420			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.79500		106.22882		9.79500	106.20076			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.48458			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.21560			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.22163			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12142			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.88825			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.34099			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.28000		130.34426		8.28000	130.31505			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48005			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		102.90035		0.10000	134.31267			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000		123.52717		1.92000	123.50246			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000		110.95500		1.93000	110.93278			0.00	0	1,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07500		110.09722		2.07500	110.07463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.10000	101.57439		2.10000	101.55354			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.87500	107.75104		9.87500	107.72236			0.00	0	40,100,000.00
EMM02	On 11/03/2021	Spot Bond	9.72500	108.24141		9.72500	108.21348			0.00	0	21,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.16500	101.04258		10.16500	101.01535			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48500	91.68822		10.48500	95.26167			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.64500	102.54050		10.64500	102.41567			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96828			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.75882			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42917			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.07186			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.86302			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.86964			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	81.33639		100.00000	81.16148			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	57.94469		100.00000	57.76378			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.24664		3.00000	130.21676			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.58500	101.44444		11.58500	101.41340			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.36962			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62720			0.00	0	100,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.33338			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.16500	97.48458		10.16500	97.45818			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.05946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.84184			0.00	4,000,000	2,000,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11492			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02844			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00195			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13483			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.10083			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95520			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51196			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.92934			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96896			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.92141			0.00	10,000,000	5,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.95443			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.98500	103.56688		6.98500	103.54746			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.94500	106.16863		7.94500	106.14604			0.00	0	5,500,200,000.00
ES23	On 25/01/2023	Spot Bond	8.67500	112.40367		8.67500	112.37730			60,725,000,000.00	7,000,000	2,921,631,800.00
ES26	On 02/04/2026	Spot Bond	8.97500	93.99800		8.97500	93.97546			128,342,500,000.00	14,300,000	7,074,271,500.00
ES33	On 15/09/2033	Spot Bond	9.66500	83.58460		9.65500	83.63712			1,006,126,500,000.00	104,100,000	15,769,939,600.00
ES42	On 25/04/2042	Spot Bond	9.82000	89.18783		9.82000	89.16447			0.00	0	11,966,666,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.00817			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.04131			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.85840			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.81022			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.22400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.73017			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.96640			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.16926			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.05669		100.00000	12.02747			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.73324		100.00000	11.70482			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.37680			0.00	9,000,000	4,500,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39222			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.42295			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.45351			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.82500		103.16891		6.82500	103.14987			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.58500		96.52698		9.58500	96.50229			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.48020			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.48013			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.56077			0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.15067			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.77089			0.00	0	600,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.78414			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.47500		97.77420		10.47500	98.64278			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.38500		102.64636		11.38500	102.61532			0.00	0	300,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	98.92502			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.11000		130.72596		2.11000	131.57581			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.04000		129.96705		2.04000	275.39233			0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000		104.19543		2.25000	110.73568			0.00	0	100,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.20720		2.47000	157.80295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.56283		2.28000	212.72837			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.83500		110.49490		7.83500	110.47183			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.88700		61.53015		7.88700	60.86063			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47200		39.34679		9.47200	38.43843			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		38.05809		9.71000	37.14013			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		63.75829		100.00000	63.63733			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		65.95502		100.00000	65.82989			0.00	0	200,000,000.00
FRC101	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.32035			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.28410			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.28410			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.91660			0.00	120,000,000	60,000,000.00
FRC108	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.26258			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42698			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55619			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.36756			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40506			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.37303		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.37303		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.54812			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39719			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	100.37787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43117			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	100.39046			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.29970		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	100.41603			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	100.51554			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49998			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.19811		100.09221	14.16368			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35310			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.57324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.42488			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47693			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18208			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.92085			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39582			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	100.40042			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36431			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37022			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.48885			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.36346			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.01403		13.22500	57.99352			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.34183			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.34227			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.51368			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.35851			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.35250		3.49500	98.62610			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37473			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37473			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.99678			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15662			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.42852			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.43937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.35220			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34363			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.55942			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40482			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.14103			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.54268			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.65882			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.46656			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36662			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.46612			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33957			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55572			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.37022			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.37022			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37933			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.02035			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.02612			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42312			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98216			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.39180			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.96405			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.40709			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94628			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73122			0.00	0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.56521			0.00	0	0.00
FRC202		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73122			0.00	0	0.00
FRC203		On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.55856			0.00	0	0.00
FRC204		On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.35376			0.00	0	0.00
FRC205		On 06/05/2017	Spot Bond	8.75000	100.53265		8.75000	101.46898			0.00	0	0.00
FRC206		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33783			0.00	0	0.00
FRC29		On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.76032			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39715			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39490			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60039			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51227			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.35000	119.30907		3.35000	121.07000			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40221			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40631			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.33000	109.72820		3.33000	121.23162			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.61000	99.67465		1.61000	126.55136			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.35000	106.90350		3.35000	121.07000			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.59000	103.21823		2.59000	125.88981			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.66000	104.06303		2.66000	131.29880			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.70411			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.56818			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.62175			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.34918			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39950			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.52991			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46698			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44968			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38057			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.56802			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38011			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.32279			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.21695			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.93876			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.36578			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.47944	100.00000	9.45648				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	22.94059	100.00000	22.88502				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	49.32707	100.00000	49.17306				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.73000	148.18427	4.73000	148.14350				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.75378				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.42934				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	103.31483				0.00	0	2,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.43082				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.81963				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.44234				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.31246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.29754			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.15800	81.97174		2.15800	97.99757			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.44000	100.47268		2.44000	132.45434			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.45501			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	102.16267		10.38000	102.13391			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	102.16267		10.38000	102.13391			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.14589			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.60419			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.58000	98.51835		2.58000	106.96807			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.59000	203.15110		2.59000	203.37042			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.55000	107.52647		2.55000	107.54158			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05988			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.62000	202.27656		2.62000	202.49176			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.75925			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.35000	109.46862		2.35000	109.70325			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.64000	105.36790		2.64000	105.83216			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17076			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.55000	125.01762		2.55000	264.90113			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.05000	129.86778		2.05000	275.18189			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.77000	122.95247		2.77000	260.52371			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.48000	103.05098		2.48000	128.33528			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.41814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.01000	132.49461		2.01000	128.41724			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64223			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.30725			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000	106.89879		2.42000	106.87585			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	18.08994		104.97509	18.04417			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.05336		101.07593	21.99942			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.76840		100.44759	14.73248			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	20.53253		100.76967	20.48244			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000	115.07408		2.11000	115.05044			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000	98.90353		2.21000	111.15172			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.48193			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	98.62581		2.24000	110.83953			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.91970			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.25000	127.90116		2.25000	343.37382			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28489			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.21209			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15436			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.85404			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.74559			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96040			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.81000	103.34523		5.81000	103.32893			0.00	0	2,030,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.79500	104.02794	6.79500	104.00906					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.70500	103.06586	7.70500	103.04469					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.07500	103.81025	8.07500	103.78792					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.29500	109.42392	8.29500	109.39962					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.81000	102.09787	8.81000	102.07396					19,382,000,000.00	2,200,000	752,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.98500	101.21590	8.98500	101.19159					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.56500	92.20269	9.56500	92.17929					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.73500	107.36119	9.73500	107.33331					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.04500	97.88984	10.04500	98.69874					0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.30500	97.23178	10.30500	97.20480					0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.46000	79.33543	10.46000	79.31334					0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.29877					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.31028					0.00	10,000,000	5,000,000.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.31486					0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.32629					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.34461					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.35834					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.41774					0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.81152					0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.85458					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.89359					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.90275					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.92877			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.96783			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.00038			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.14345			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.17267			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.49116			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.42500		102.39616		9.42500	102.37040			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.03130			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.65787			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	101.36786			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.39766			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.45525			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.52672			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.62594			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	100.56383			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.85048			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.84988			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.70300			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.83793			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.51840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.99217			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.25317			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	100.75228			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19530			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30166			0.00	0	7,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.78978			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.92383			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.47714			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.30665			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.32545			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.19900			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.98384			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	101.55293			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.20093	102.44590		8.20093	99.60604			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.62562			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.55355	102.51892		8.55355	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.71906			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367	102.61597		9.00367	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	101.83325			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	99.80158			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.82949			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.82291			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.28052			0.00	11,000,000	5,500,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.83155		9.89000	103.80386			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.37000	110.70351		8.37000	110.67844			26,784,000,000.00	3,200,000	4,178,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000	131.97174		1.84000	279.64163			13,800,000,000.00	7,500,000	19,707,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85000	134.89755		1.85000	285.84121			0.00	0	10,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.61500	100.80587		9.61500	100.77972			7,692,000,000.00	800,000	5,651,966,600.00
HWAY35	On 31/07/2035	Spot Bond	9.64500	100.49288		9.64500	100.46674			0.00	0	6,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	52.71211		100.00000	52.58441			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	99.63503		100.00000	99.27273			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	44.38869		100.00000	44.27999			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.87666		100.00000	21.82308			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	55.94011		100.00000	55.80459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.60000	117.74223		1.60000	117.71959			369,084,000,000.00	230,677,500	67,950,990,600.00
I2038	On 31/01/2038	Spot Bond	1.81500	122.85157		1.82000	122.71476			10,691,918,704,500.00	5,890,864,300	61,537,100,000.00
I2046	On 31/03/2046	Spot Bond	1.90000	121.75587		1.90000	121.73154			7,601,900,000,000.00	4,001,000,000	49,272,000,000.00
I2050	On 31/12/2050	Spot Bond	1.98500	127.32667		1.97000	127.77409			12,285,165,000,000.00	6,189,000,000	30,241,200,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.30000			0.00	50,000,000	25,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.72500	105.00158		7.72500	104.97995			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09792			0.00	1,296,000,000	374,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22502			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22500	104.93623		8.22500	104.91325			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.32500	108.29296		8.32500	108.26896			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92857			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.58000	118.93889		4.58000	118.90641			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	103.61339		8.04500	103.59083			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.17023			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.23885			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000	102.52571		1.43000	129.52096			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000	105.86617		2.08000	131.84264			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.38658			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.24510			0.00	0	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.44500	103.30747		8.44500	103.28413			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.87875			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.99092			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.32582			0.00	0	0.00

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	9.01500	96.70760		9.01500	96.68431			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.47000	90.48816		9.47000	90.46504			9,470,000,000.00	1,000,000	1,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73116			0.00	2,000,000,000	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.52500	98.18561		8.52500	98.16323			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.52000	102.03078		9.52000	101.97977			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25674			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.29386			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.98500	101.78318		7.98500	101.76116			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.79500	101.23131		8.79500	101.20724			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.43274			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01208			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.09500	104.37778		8.09500	104.35491			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.75500	105.26639		8.75500	105.24147			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.87500	106.29725		9.87500	106.26895			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.13240			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.37032			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00453		100.00000	0.00452			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.39690			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.45925			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.12500	98.03718		9.12500	98.01328			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.08531		5.00000	101.07167			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.08531		5.00000	101.07167			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.17888		5.00000	102.16494			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.08531		5.00000	101.07167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.25625		4.00000	101.24535			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.78681			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.74564			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.17687			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.51386		9.20000	108.48719			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.15380			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.15380			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.11497			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.73034		100.00000	7.71161			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.37358			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13778			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.01285			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.72500	102.22030		9.72500	102.19393			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.75770			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.45463			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.96062			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.76829		100.00000	9.74462			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	49.32707		100.00000	49.17306			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	81.18840		100.00000	99.72678			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	99.57583		100.00000	99.30887			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	97.74464		100.00000	97.48742			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN431U	On 29/07/2014	Spot Bond			100.00000	95.97207	100.00000	95.72408				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond			100.00000	94.26264	100.00000	94.02340				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond			100.00000	96.77420	100.00000	96.00000				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond			100.00000	92.97710	100.00000	92.27273				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond			100.00000	88.26087	100.00000	87.62590				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond			100.00000	84.46980	100.00000	83.90666				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond			100.00000	99.14530	100.00000	98.30508				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond			100.00000	84.39846	100.00000	83.92695				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond			5.92500	97.12274	5.92500	99.90270				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond			5.92500	99.77326	5.92500	99.67639				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond			6.02500	99.53993	6.02500	99.44190				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond			6.02500	99.42558	6.02500	99.32777				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond			6.02500	99.19765	6.02500	99.10029				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond			6.12500	98.95387	6.12500	98.85538				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond			6.12500	98.49591	6.12500	98.39833				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond			0.00000	100.00000	0.00000	100.17276				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond			11.24087	101.54514	11.24087	101.00156				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			11.24087	99.87037	11.24087	99.98851				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000	100.00000	0.00000	100.31946				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond			0.00000	100.00000	0.00000	100.75711				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.31343				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000	101.69195	6.50000	101.67418				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.38596				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond			0.00000	100.00000	0.00000	100.13438				0.00	0	0.00

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	89.68436			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38173			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.86976			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.30601			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.77708			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.28435			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.28209			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.38360			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08258			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96388			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.85525			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.84526			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.67264			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.81808			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87885			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.72329			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.21261			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18238			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.68347			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.15890			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.87361			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	66.66670		100.00000	66.66669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.94637			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.68460			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.70758			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.73500		102.20101		8.73500	102.17714			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.11794			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.12089			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.12288			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.36893			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67500		99.72134		9.67500	99.69575			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.43926			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.92500		105.03408		8.92500	105.00916			17,850,000,000.00	2,000,000	2,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00005			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94146			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.28296			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.03990			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.32554			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.90500		101.92409		8.90500	101.89983			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.18610			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.72317			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		98.39414		3.17000	122.53355			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		138.12176		3.65000	138.08762			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.03371			0.00	0	10,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.91410			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.86947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.56564			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.22534			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60000	96.85383		3.60000	97.67545			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.60000	96.77309		3.60000	103.37727			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.62014			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.29442			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.45463			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.63500	112.04654		10.63500	112.01500			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.77552			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.65000	138.12176		3.65000	138.08762			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	81.18662		100.00000	81.18662			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	99.05139		100.00000	98.78725			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	97.23155		100.00000	96.97701			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	93.78536		100.00000	92.17172			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond		100.00000	96.66667		100.00000	95.90551			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	83.35099		100.00000	82.80264			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	82.75862		100.00000	82.19178		810,000,000,000,000.00	8,100,000,000	8,100,000,000.00	
IVA01A	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.73289			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.44349			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.85002			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond		5.90000	97.13454		5.90000	97.13454			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		5.92500	99.96754		5.92500	99.87031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA429	On 17/07/2014	Spot Bond	5.92500	99.85412		5.92500	99.75710			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.02500	99.50723		6.02500	99.40926			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.12500	99.03609		6.12500	98.93744			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.12500	98.92102		6.12500	98.82259			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	100.00000	79.69432		100.00000	100.00000		3,740,000,000,000,000.00	37,400,000,000	30,500,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.19600			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.10513			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.75395			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05268			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02168			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.88978			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.98361			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.69569			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86711			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86617			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86430			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87275			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54255			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38940			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36150			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.03293			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.76680			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.75882			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.07664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.96692			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44102			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23885			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.33480			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14180			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.14556			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.14555			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	62.20931		100.00000	62.05861			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.20289			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	65.57176		100.00000	65.41117			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33824			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.56089		100.00000	23.50381			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.83723			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	90.86420		100.00000	90.64039			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	89.18774		100.00000	88.97540			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	64.39442		100.00000	64.23671			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	72.48213		100.00000	72.34462			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	63.75672		100.00000	63.60226			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	57.39474		100.00000	57.25570			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49340			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.51218			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.25174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		92.30769		100.00000	92.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.91622			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.64176			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.76500		139.27634		8.76500	139.24388			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.63380			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.36050			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.80375			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.78428			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.37351			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.02500		99.46495		9.02500	99.44070			56,857,500,000.00	6,300,000	1,376,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.17500		71.51228		9.17500	97.19267			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.62000		101.56426		9.62000	101.53790			7,696,000,000.00	800,000	500,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70316			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.72500		100.68212		10.72500	100.65338			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76745			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.96799			0.00	10,000,000	5,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.03254			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.10989			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.49938			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.36780			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.71021			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.25470			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.97658			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		70.05758		100.00000	69.92337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		90.86420	100.00000	90.64039				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.25291				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.23756				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		84.79263	100.00000	84.59770				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.72927				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.08675				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.06389				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.66565				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.10980				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.42077				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.46120				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.77789				0.00	4,090,000,000	2,045,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.95249				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.11264				0.00	6,420,000,000	3,210,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.87039				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.82408				0.00	1,000,000,000	1,000,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		62.54829	100.00000	62.39677				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.80137	100.00000	21.74856				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		53.22601	100.00000	53.09706				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.93500	102.40626		8.93500	102.38181			4,467,500,000.00	500,000	120,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.82500	102.32601		8.82500	102.30186			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51270			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.47710			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.87643			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.68841			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.70046			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.76061			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.26000	102.84779		8.26000	102.82504			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.00500	101.29009		9.00500	101.26585			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.80000	101.17615		9.80000	101.14985			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.47500	101.73734		6.47500	101.71978			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31255			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.32401			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.82000	102.23154		9.82000	102.20460			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.74000	103.48403		7.74000	103.46268			6,966,000,000.00	900,000	4,990,900,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.77628			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.18500	99.89860		9.18500	99.87409			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.39497			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.67500	105.75799		9.67500	104.92465			0.00	0	700,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.36495		100.00000	14.33015			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.74536			0.00	3,680,000,000	1,840,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond		8.88500	99.86381		8.88500	99.84009			9,773,500,000.00	1,100,000	61,200,000.00
MTN02	On 13/07/2014	Spot Bond		5.96000	99.91842		5.96000	104.99214			0.00	0	10,300,000.00
MTN03	On 13/07/2015	Spot Bond		7.82500	101.34189		7.82500	101.32041			0.00	0	100,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.82500	103.25180		8.82500	103.22717			16,767,500,000.00	1,900,000	502,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.73367		100.89771	6.71722			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.82235		100.61875	6.80574			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	101.03052			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.04516			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.05233			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.14061			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.24329			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.43170		100.00000	0.43066			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.43170		100.00000	0.43066			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.24000	95.48018		9.24000	95.45675			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.67500	101.70090		7.67500	101.67974			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.34000	98.98921		9.34000	98.96466			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.47606			0.00	0	200,000,000.00
NBK12A	On 19/03/2021	Spot Bond		9.12500	104.06153		9.12500	104.03630			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	9.57500	103.87288		9.57500	103.84649			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.21831			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.32500	100.12336		9.32500	99.99809			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.03694			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.26938			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60559			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.88279			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30023			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19913			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.21143			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.42500	106.76475		7.42500	106.74360			0.00	0	680,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.96612			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.83500	114.14268		8.83500	114.11587			14,136,000,000.00	1,600,000	411,800,000.00
NBK4	On 28/10/2024	Spot Bond	10.94000	34.29913		10.94000	34.28938			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.62500	103.62435		7.62500	103.60317			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.95247			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.65656			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.97500	104.87210		7.97500	104.84982			5,411,835,000,000.00	678,600,000	677,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26832			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.64220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.18818			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.83744			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.73362			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	90.55729			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69528			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	101.49115			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.62060			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.41758			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.85293			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	86.81551			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38065			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.11649			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33889			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32056			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.96084			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30930			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.30385			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.30362			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.29565			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.35220			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.11000	103.69532		10.11000	106.36262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.34995			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.14500		102.43712		10.14500	105.12439			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.35220			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.31517			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.31542			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	100.00000	0.01359		100.00000	0.01354				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.67500		105.28115		8.67500	105.25686			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.69536			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.90076			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.21500		105.15966		10.21500	104.10684			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	99.97706			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.27500		111.13002		12.27500	111.09405			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.22041			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83807			0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.06000		166.48172		2.06000	166.44772			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.87000		106.46244		8.87000	106.43693			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.47660			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.45644			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.50000		105.36173		9.50000	105.46951			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.89004			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.06664			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.84009			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.87136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.85263			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.70000		105.36584		9.70000	106.42898			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87142			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.89009			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.87761			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.90000		105.37009		9.90000	105.47369			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.91514			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.90258			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.90882			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.13933			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.06339			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.92755			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.69500		114.01257		8.69500	113.98606			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.07500		120.52122		9.07500	120.49215			0.00	0	785,800,000.00
NRA023	On 31/05/2023	Spot Bond	1.95500		172.92161		1.95500	172.88679			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.48500		122.72150		9.48500	122.69043			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.44363			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.33099			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.04163			0.00	8,000,000	4,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.28246			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.79285			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.82062			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.93052			0.00	10,000,000	5,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.16208			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.25982		100.00000	17.21801			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		44.87168		100.00000	44.76178			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		104.14511		6.95500	104.12565		114,111,794,322,500.00	16,407,159,500	3,946,986,500.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.86691		100.00000	15.82847			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.50000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		55.65637		100.00000	55.52155			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09790			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.36536			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.64748			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.56837			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63479			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.50961			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.29574			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.33336			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.35030			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38792			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.54964			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.58724			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47014			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.72500		105.40992		6.72500	105.39075			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.33000		98.81752		6.33000	98.80059			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.18500		39.89983		8.18500	39.89109			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.75000		111.77306		6.72500	111.78268		1,411,351,894,125,000.00	09,089,169,500	32,984,199,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.72500		111.80277		6.72500	111.78268			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.62500		92.55224		6.62500	92.53585			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.72500		117.76367		6.72500	117.74251			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.55500		86.84103		6.55500	86.82582			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.40000		116.50629		8.36500	116.77708		5,449,420,200,000,000.00	48,740,500,000	02,350,300,000.00	
R187P	On 21/12/2026	Spot Bond	8.10500		37.17832		8.10500	37.17025			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.02500		34.69587		8.02500	34.68841			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.55000		285.99738		1.55000	285.94290		171,740,000,000.00	110,800,000	21,202,107,500.00	
R201	On 21/12/2014	Spot Bond	5.99000		101.60700		5.96000	101.60435		290,155,600,000.00	48,440,000	63,350,220,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		228.65897		1.79000	228.61395		2,547,030,201,000.00	1,422,921,900	47,277,387,900.00	
R2023	On 28/02/2023	Spot Bond	8.20500		99.94291		8.17500	100.10133		1,596,363,159,000,000.00	94,559,800,000	82,278,524,700.00	
R203	On 15/09/2017	Spot Bond	7.35000		105.07734		7.32500	105.12786		2,364,935,728,050,000.00	21,759,963,000	13,782,418,000.00	
R2030	On 31/01/2030	Spot Bond	8.84000		96.45235		8.84000	96.42932		2,416,009,128,000,000.00	73,304,200,000	26,494,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.96000		94.65851		8.96000	95.93716		103,040,000,000,000.00	11,500,000,000	55,000,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.03500		98.58433		9.03500	98.56026		1,141,567,732,500,000.00	26,349,500,000	48,613,450,000.00	
R204	On 21/12/2018	Spot Bond	7.62000		101.77794		7.58500	101.88858		1,198,717,524,582,000.00	57,312,011,100	42,090,827,800.00	
R2048	On 28/02/2048	Spot Bond	9.08500		99.56897		9.08500	99.54493		1,738,833,568,500,000.00	91,396,100,000	54,966,000,000.00	
R207	On 15/01/2020	Spot Bond	7.85000		97.21634		7.82000	97.32597		2,644,638,061,155,000.00	36,896,568,300	49,938,650,000.00	
R208	On 31/03/2021	Spot Bond	8.00500		95.37630		7.97500	95.50371		2,373,212,914,814,500.00	96,466,322,900	65,158,741,800.00	
R209	On 31/03/2036	Spot Bond	8.97500		75.81766		8.96500	75.87500		961,891,137,500,000.00	07,174,500,000	93,471,062,200.00	
R210	On 31/03/2028	Spot Bond	1.75000		171.47096		1.75000	171.43737		1,670,949,350,000.00	954,828,200	29,126,796,800.00	
R211	On 31/01/2017	Spot Bond	0.73000		131.79663		0.73000	131.77444		75,190,000,000.00	103,000,000	94,026,710,800.00	
R212	On 31/01/2022	Spot Bond	1.49000		137.24414		1.51000	137.03190		11,920,150,788,000.00	8,000,101,200	68,493,150,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond	8.86000	86.42198		8.84500	86.51579			1,885,863,404,000,000.00	12,851,400,000	13,199,590,100.00
R214	On 28/02/2041	Spot Bond	9.03500	76.88689		9.03500	76.86843			1,147,903,074,500,000.00	27,050,700,000	60,024,701,900.00
R226C	On 15/09/2014	Spot Bond	5.93000	98.89141		5.93000	98.87553			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.78500	95.51632		6.78500	95.49900			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.62500	92.55224		6.62500	92.53585			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.54500	89.70191		6.54500	89.68621			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.55500	86.84103		6.55500	86.82582			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.96500	97.35880		5.96500	97.34331			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.69500	93.91359		6.69500	93.89670			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.56500	91.03802		6.56500	91.02195			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.54500	88.17802		6.54500	88.16251			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.60500	85.26223		6.60500	85.24709			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.30000	80.91527		7.30000	80.89942			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.35000	77.93594		7.35000	77.92057			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.59000	74.48885		7.59000	74.47369			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.57000	71.82697		7.57000	71.81239			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.55000	69.27356		7.55000	69.25954			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.54000	66.78871		7.54000	66.77520			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.78000	63.48260		7.78000	63.46936			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.76000	61.18156		7.76000	61.16883			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.89500	58.36672		7.89500	58.35437			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.86500	56.27112		7.86500	56.25926			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.83500	54.26643		7.83500	54.25504			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.80500	52.34829		7.80500	52.33734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	7.76500	50.55611	7.76500	50.54559				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.72500	48.84412	7.72500	48.83401				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.30500	44.48847	8.30500	44.47858				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.26500	42.88659	8.26500	42.87710				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.22500	41.35830	8.22500	41.34919				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.18500	39.89983	8.18500	39.89109				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.14500	38.50763	8.14500	38.49923				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.10500	37.17832	8.10500	37.17025				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.06500	35.90873	8.06500	35.90097				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.02500	34.69587	8.02500	34.68841				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.15283				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.97797				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.82870				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.97458				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.82729	100.00000	17.78410				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.60755	100.00000	6.59137				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.91201	100.00000	17.86862				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63203				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.52544				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.06951				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000	0.00000	102.54932				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.22722				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.88812				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.53167			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.43544			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.67184			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.28998			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55876			0.00	11,000,000	5,500,000.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.07030			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52159			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79513			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.57818			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	101.54837			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21161			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.21936			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.98995			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.98995			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29341			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.32669			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75711			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.56647		12.35000	107.53086			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65766			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.42360		100.00000	14.38866			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.14171			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.84538			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.67726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.54179			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.38939			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27002			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.47269		100.00000	2.46676			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	13.45437		100.00000	13.42177			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.79205		100.00000	24.73199			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.62764		100.00000	12.53406			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	24.74936		100.00000	24.68940			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.21689			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	102.93024			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.27500	105.54057		9.27500	105.51442			6,492,500,000.00	700,000	760,800,000.00
RW23	On 10/12/2023	Spot Bond		9.42500	91.82856		9.42500	101.21118			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.99500	85.52837		9.99500	102.62893			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.96773			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.97500	107.35666		7.97500	107.33385			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.92088			0.00	0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.37500	101.77224		9.37500	101.74677			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.60376			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.43066			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.48922			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.65277			0.00	0	10,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.62274			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.37500	103.04467		7.37500	103.02440			0.00	0	1,020,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	9.08500	99.87957	9.08500	99.85533					0.00	0	2,360,100,000.00
SBN27	On 15/09/2015	Spot Bond	8.18500	110.08730	8.18500	110.06331					0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.04500	110.25007	8.04500	110.22645					0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.97500	110.33159	7.97500	110.30815					0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.72500	101.26007	8.72500	101.23657					0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.12000	110.16283	8.12000	110.13901					0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500	110.20353	8.08500	110.17980					0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.39001					0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.34177					0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.07702					0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.37500	104.03984	8.37500	104.01665					0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.71028					0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.27800					0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	104.30754					0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.12500	105.75675	9.12500	105.73098					0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.01500	101.68910	10.01500	101.66210					0.00	0	10,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.16237					0.00	0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.30044					0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.08473					0.00	0	10,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	103.85661					0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.67500	101.82966	8.67500	101.80616				4,377,405,000,000.00	504,600,000	1,655,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.74700	100.00000	11.72071					0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.71500	106.39638	9.71500	106.36851					0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.55916					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond	9.22500	98.52419	9.22500	98.49993					0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.06500	94.75005	9.06500	94.72723					0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.46783					0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	10.01500	99.03324	10.01500	99.00681					0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.67500	95.65192	9.67500	95.62737					0.00	0	100,000.00
SBS9	On 07/07/2016	Spot Bond	7.77500	106.65517	7.77500	106.63306					10,885,000,000.00	1,400,000	311,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.08000	129.57049	2.08000	274.55174					0.00	0	10,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37500	103.91490	1.37500	129.69630					0.00	0	500,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	104.61890					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	100.62328					0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	14.19180	100.00000	14.15742					0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	161.81526	0.00000	82.63494					0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000	113.88077	2.00000	127.72086					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.69195	6.50000	101.67418					0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.41961					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.14441					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.24873					0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.35500	98.67022	9.35500	98.64558					9,355,000,000.00	1,000,000	261,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42650			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26930			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.27632			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.25370			0.00	6,000,000	3,000,000.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.20722			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	15.15229	100.00000	15.11559				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50495			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	59.59655	100.00000	59.41049				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40240			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	83.33333	100.00000	83.14351				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	21.43435	100.00000	21.38242				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	23.08205	100.00000	23.00999				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	21.26275	100.00000	21.16272				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.02500	106.86399	8.02500	106.84077				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18500	100.47121	9.18500	101.76716				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.67500	101.39577	8.67500	101.37236				0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.92149			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.92852			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.93496			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.41430			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.42500	102.40675	8.42500	102.38366				0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.69116			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.82956			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.52500		95.41209		9.52500	95.38784			29,527,500,000.00	3,100,000	1,323,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74782			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24030			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.54097			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.58300		87.98965		9.58300	87.96715			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.64500		87.71439		9.64500	87.69182			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.20500		101.06336		7.20500	101.04405			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.08000		92.05443		9.08000	92.03185			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39734			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.50500		101.85886		8.50500	101.83580			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		109.30972		2.35000	109.70325			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.53500		98.41639		8.53500	98.39392			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.19063			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.10103			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.78500		105.56069		9.78500	105.53313			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.66298			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.31403			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37697			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.07500		77.87637		10.07500	77.85557			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.57132			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.78888			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.82340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77039			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.42592			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.31207			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.29556			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.24654			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.17923			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.12990			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96728			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.94916			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.93445			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.93466			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.88551			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.82054			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.82066			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.83478			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.73880			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77103			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.75493			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77149			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70463			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.63858			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.63858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1121	On 05/08/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.18500	109.50322	7.18500	109.48210				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.96500	102.65450	8.96500	102.62991				0.00	0	850,000,000.00
T018	On 15/07/2014	Spot Bond	100.00000	98.11828	100.00000	97.85522				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	96.91739	100.00000	96.66368				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.75874	100.00000	28.68906				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.38636				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.19867				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.83017				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.66671				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.80628				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.30112				0.00	16,200,000	8,100,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.31719				0.00	2,000,000	1,000,000.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.10624				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.59903				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.43581				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.25824				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.97500	105.21067	7.97500	105.18795				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.47886				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.52032				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.69475	7.83000	103.67276				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45605				0.00	12,280,634	6,140,317.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.50788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.30878			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45605			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.50788			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	80.81660			7.16000	103.35881			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.60945			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60116			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.80006			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77313			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.58626			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.49326			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.45398			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.52032			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.11895			8.73000	103.99613			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44776			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.50788			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.05500	93.21977			9.05500	100.91244			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.58006			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.66027			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61359			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.59079			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.74275			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.79592			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.78763			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.88934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.44157			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.44984			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.65569			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52142			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.05078		101.06155	7.03336			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.44776			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.72241			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.63432			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.71719			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.59453			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.85351			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.49026			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51103			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.49026			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.51103			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.52142			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47779			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.51103			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62528			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.62528			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62528			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.79142			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.83295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78104			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.61112			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.66297			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.64223			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.22500	105.06742		8.22500	105.04428			9,047,500,000.00	1,100,000	1,261,200,000.00
TL20	On 22/02/2020	Spot Bond	9.87000	86.04626		9.87000	85.99372			0.00	0	2,200,000,000.00
TN17	On 14/11/2017	Spot Bond	8.16500	104.48852		8.16500	104.46579			4,082,500,000.00	500,000	21,870,800,000.00
TN20	On 17/09/2020	Spot Bond	9.22500	109.11072		9.22500	109.08399			98,707,500,000.00	10,700,000	10,573,190,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.85167		100.00000	0.84899			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.47500	109.90874		9.47500	109.88109			0.00	0	10,580,000,000.00
TN25	On 19/08/2025	Spot Bond	9.61500	102.85289		9.61500	102.82621			0.00	0	17,400,000,000.00
TN27	On 14/11/2027	Spot Bond	9.61500	95.99460		9.61500	95.97010			34,665,921,000,000.00	3,605,400,000	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13413			0.00	300,000,000	300,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.94121			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.04731			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07474			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07754			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.21276			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.49306			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25419			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.94562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.94188			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.21439		10.00000	100.18757			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.20905		9.75000	100.18290			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.20871		100.00000	10.18238			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.60508			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.64345			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.66474			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.66901			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.78785			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.04878			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.62263			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.93636			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.74022			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.73636			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	96.71280			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.46862			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.91751			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		103.56441		0.00000	99.23826			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.32801			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.50708			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.75170			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.32692			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	95.09733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.28173			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.87057			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.17384			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.89286			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.24835		100.00000	13.21626			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89883			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.44992			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.38542			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.38326			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.35836			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.24212			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88140			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69847			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.45935			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.42683			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	100.00000	95.90561		100.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.55608			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.78592			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.39690			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70192			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.37500	110.14559		9.37500	110.11817			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.67751			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.66500	104.61160		9.66500	104.58477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.17356			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.12462			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.16323			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.20228			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.20399			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.13684			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.14068			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.08500	110.74901		7.08500	110.72805			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.21000	243.87434		1.21000	243.83007			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		7.04500	102.64511		7.04500	102.62579			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.82500	103.97393		7.82500	103.95224			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.14000	104.39949		8.14000	104.37686			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.44500	103.52068		8.44500	103.49741			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.51500	103.47544		8.51500	103.45199			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.67500	93.77866		6.67500	93.76193			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.60500	92.01024		6.60500	91.99391			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.97500	97.68140		5.97500	97.66579			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.67500	93.76193		6.67500	93.74520			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.53000	67.94594		7.53000	67.93229			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	41.03903		100.00000	40.96117			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	21.72247		100.00000	21.68126			0.00	0	0.00
Total for j-Bonds :											31,205,266,969,192,500.00	1,365,708,034	139 224 687 717.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 31,205,283,296,012,300.00 1,365,951,023 139 228 229 174.00