



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 07/08/2014	Any day expiry		10.70900	10.70900		10.74790	10.74790		10.50	85,672,000.00	8,000	0.00
\$ / R	On 08/08/2014	Any day expiry		10.73390	10.73390		10.74800	10.74800		10.59	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	23.43350	0.02343	38.42800	0.03843	23.433	11.76	0.00	0	250.00
\$ / R	On 13/08/2014	Any day expiry		10.73230	10.73230		10.75490	10.75490		9.34	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	Call	145.56270	0.14556	170.73130	0.17073	145.563	10.33	0.00	0	7,000.00
\$ / R	On 14/08/2014	Any day expiry		10.73400	10.73400		10.73100	10.73100		9.48	0.00	0	0.00
\$ / R	On 14/08/2014	Any day expiry	10.73	Put	56.10730	0.05611	0.00000	0.00000	56.107	9.80	423,280.00	8,000	4,000.00
\$ / R	On 22/08/2014	Any day expiry		10.74820	10.74820		10.77110	10.77110		9.66	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	6.40000	0.00640	5.70880	0.00571	6.400	12.37	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.18560	0.00019	0.24170	0.00024	0.186	19.24	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.75720	10.75720		10.78010	10.78010		9.46	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	120.78910	0.12079	110.25050	0.11025	120.789	9.73	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.07600	0.00008	0.13090	0.00013	0.076	22.73	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.75910	10.75910		10.78190	10.78190		9.47	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.10	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	36.54260	0.03654	45.11580	0.04512	36.543	10.46	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.76810	10.76810		10.79090	10.79090		9.58	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	126.63890	0.12664	116.39840	0.11640	126.639	9.58	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	62.05180	0.06205	72.55000	0.07255	62.052	10.08	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	193.95180	0.19395	181.65000	0.18165	193.952	10.08	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.77890	10.77890	10.80180	10.80180		9.53	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	141.93950	0.14194	157.70040	0.15770	141.940	9.56	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.79160	10.79160	10.81460	10.81460		9.67	341,705,222.40	31,664	658,740.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02020	0.00002	0.01740	0.00002	0.020	17.27	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.02880	0.00003	0.02510	0.00003	0.029	16.93	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03150	0.00003	0.02750	0.00003	0.031	16.84	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.04900	0.00005	0.04350	0.00004	0.049	16.42	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.39030	0.00139	1.31880	0.00132	1.390	12.85	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.59370	0.00259	2.38000	0.00238	2.594	11.20	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	3.56270	0.00356	3.21890	0.00322	3.563	10.45	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	4.84500	0.00485	4.31750	0.00432	4.845	9.78	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	5.02020	0.00502	4.46690	0.00447	5.020	9.70	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	5.20360	0.00520	4.62280	0.00462	5.204	9.63	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	5.59500	0.00560	4.95590	0.00496	5.595	9.48	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	6.02340	0.00602	5.31930	0.00532	6.023	9.33	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	8.93110	0.00893	7.97640	0.00798	8.931	9.36	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	15.95540	0.01596	14.46350	0.01446	15.955	9.41	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	409.87160	0.40987	431.21600	0.43122	409.872	9.42	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	18.27160	0.01827	16.61600	0.01662	18.272	9.42	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	30.31650	0.03032	27.87330	0.02787	30.317	9.47	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	325.71350	0.32571	346.03820	0.34604	325.713	9.48	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	34.11350	0.03411	31.43820	0.03144	34.113	9.48	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	317.74250	0.31774	337.94510	0.33795	317.743	9.49	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	38.26000	0.03826	35.33780	0.03534	38.260	9.49	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	45.17050	0.04517	41.84920	0.04185	45.171	9.51	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	271.86150	0.27186	291.25550	0.29126	271.862	9.52	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	50.26150	0.05026	46.65550	0.04666	50.261	9.52	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	55.75640	0.05576	51.85030	0.05185	55.756	9.54	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	250.25890	0.25026	269.19770	0.26920	250.259	9.54	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	58.65890	0.05866	54.59770	0.05460	58.659	9.54	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	74.78960	0.07479	69.89260	0.06989	74.790	9.57	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	203.61990	0.20362	221.36280	0.22136	203.620	9.59	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	97.85540	0.09786	91.83760	0.09184	97.855	9.61	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	168.07270	0.16807	184.65390	0.18465	168.073	9.62	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	157.16030	0.15716	173.32660	0.17333	157.160	9.64	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	131.93960	0.13194	147.02410	0.14702	131.940	9.67	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	123.93810	0.12394	138.55560	0.13856	123.938	9.77	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	152.33810	0.15234	143.95560	0.14396	152.338	9.77	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	158.50680	0.15851	149.89140	0.14989	158.507	9.82	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	116.38560	0.11639	130.53660	0.13054	116.386	9.87	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	105.85930	0.10586	119.31840	0.11932	105.859	10.03	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	96.24120	0.09624	109.02060	0.10902	96.241	10.18	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	87.46820	0.08747	99.58470	0.09958	87.468	10.34	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	69.95030	0.06995	80.59200	0.08059	69.950	10.70	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	278.35030	0.27835	265.99200	0.26599	278.350	10.70	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	50.89220	0.05089	59.64890	0.05965	50.892	11.21	0.00	0	1,550.00

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	11.11	Call	49.30870	0.04931	57.89290	0.05789	49.309	11.26	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	31.88110	0.03188	38.34160	0.03834	31.881	11.98	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	23.57110	0.02357	28.83340	0.02883	23.571	12.49	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	19.75190	0.01975	24.78550	0.02479	19.752	12.65	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	15.41110	0.01541	20.10160	0.02010	15.411	12.88	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	14.35590	0.01436	18.94520	0.01895	14.356	12.94	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	13.85550	0.01386	18.39350	0.01839	13.855	12.97	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	722.25550	0.72226	703.79350	0.70379	722.256	12.97	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	13.37250	0.01337	17.85960	0.01786	13.373	13.00	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	4.05260	0.00405	6.87880	0.00688	4.053	14.08	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	2.49690	0.00250	4.38570	0.00439	2.497	14.62	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,210.89690	1.21090	1,189.78570	1.18979	1,210.897	14.62	0.00	0	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.12490	0.00112	1.88760	0.00189	1.125	15.62	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.90020	0.00090	1.47950	0.00148	0.900	15.92	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.80730	0.00081	1.31150	0.00131	0.807	16.07	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.70590	0.00071	1.12940	0.00113	0.706	16.25	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.32450	0.00032	0.46160	0.00046	0.325	17.41	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.80440	10.80440	10.82740	10.82740		9.77	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	38.10260	0.03810	36.26580	0.03627	38.103	9.35	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	47.37510	0.04738	44.99510	0.04500	47.375	9.41	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.81170	10.81170	10.83470	10.83470		9.86	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	151.51520	0.15152	143.93000	0.14393	151.515	9.86	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.53930	0.00054	0.65350	0.00065	0.539	18.28	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.81720	10.81720	10.84020	10.84020		9.82	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00040	0.00000	0.02570	0.00003	0.000	15.41	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	112.65290	0.11265	124.79100	0.12479	112.653	10.56	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.83360	10.83360	10.85660	10.85660		10.10	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	226.63590	0.22664	244.61690	0.24462	226.636	9.92	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.87240	10.87240	10.89620	10.89620		10.45	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.13900	0.00014	0.14880	0.00015	0.139	17.60	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	177.51640	0.17752	170.39990	0.17040	177.516	10.27	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	105.46660	0.10547	115.22370	0.11522	105.467	11.90	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.23330	0.00323	4.48710	0.00449	3.233	18.14	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.88350	10.88350	10.90750	10.90750		10.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	20.10960	0.02011	19.56090	0.01956	20.110	10.10	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	41.91730	0.04192	47.24240	0.04724	41.917	14.64	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.88540	10.88540	10.90940	10.90940		10.48	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	293.53560	0.29354	311.03380	0.31103	293.536	10.23	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	128.62840	0.12863	139.37320	0.13937	128.628	11.69	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.92330	10.92330	10.94790	10.94790		10.60	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	191.84110	0.19184	185.40710	0.18541	191.841	10.45	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.93230	0.00493	5.62470	0.00562	4.932	17.75	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.92900	10.92900	10.95370	10.95370		10.80	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.55120	0.00055	0.63120	0.00063	0.551	17.24	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	159.99710	0.16000	171.78080	0.17178	159.997	11.90	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.95200	10.95200	10.97700	10.97700		10.85	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.95400	10.95400	10.97900	10.97900		10.85	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.95590	10.95590	10.98090	10.98090		10.86	24,727,466.30	2,257	171,646.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.10460		0.00310		3.35480	0.00335	3.105	13.84	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	5.24970		0.00525		5.93950	0.00594	5.250	12.24	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	9.22530		0.00923		10.81350	0.01081	9.225	10.67	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	11.72180		0.01172		13.62330	0.01362	11.722	10.34	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	18.18260		0.01818		20.10600	0.02011	18.183	10.26	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	881.59240		0.88159		908.33030	0.90833	881.592	10.19	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	25.69240		0.02569		27.43030	0.02743	25.692	10.19	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	704.53790		0.70454		730.08030	0.73008	704.538	10.06	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	54.80150		0.05480		54.93980	0.05494	54.801	10.04	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	56.43800		0.05644		56.46440	0.05646	56.438	10.03	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	58.11190		0.05811		58.02410	0.05802	58.112	10.02	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	61.57880		0.06158		61.25080	0.06125	61.579	10.01	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	65.21050		0.06521		64.62630	0.06463	65.211	10.00	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	74.56340		0.07456		73.62730	0.07363	74.563	10.06	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	77.04100		0.07704		76.01170	0.07601	77.041	10.08	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	90.27800		0.09028		88.73630	0.08874	90.278	10.15	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	95.97510		0.09598		94.21000	0.09421	95.975	10.19	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	104.96130		0.10496		102.83810	0.10284	104.961	10.23	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	121.12590		0.12113		118.35940	0.11836	121.126	10.31	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	131.54840		0.13155		128.36890	0.12837	131.548	10.36	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	158.00730		0.15801		153.78170	0.15378	158.007	10.47	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	396.16720		0.39617		416.46640	0.41647	396.167	10.51	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	390.37840		0.39038		410.51410	0.41051	390.378	10.53	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	210.35930		0.21036		204.13910	0.20414	210.359	10.65	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	330.71940		0.33072		348.96920	0.34897	330.719	10.70	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	325.65800		0.32566		343.73070	0.34373	325.658	10.72	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	265.99670		0.26600		257.79450	0.25779	265.997	10.83	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	276.87690		0.27688		268.30640	0.26831	276.877	10.86	0.00	0	52,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	263.44240		0.26344		279.18840	0.27919	263.442	11.03	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	307.54240		0.30754		298.28840	0.29829	307.542	11.03	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	372.90020		0.37290		362.30960	0.36231	372.900	11.38	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	443.10430		0.44310		431.24280	0.43124	443.104	11.73	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	164.27700		0.16428		175.76560	0.17577	164.277	12.22	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	132.80860		0.13281		142.62970	0.14263	132.809	12.77	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	115.55640		0.11556		124.45320	0.12445	115.556	13.17	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	112.72500		0.11273		121.46280	0.12146	112.725	13.24	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	111.34080		0.11134		120.00230	0.12000	111.341	13.28	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	73.27450		0.07327		79.61910	0.07962	73.274	14.57	0.00	0	23,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	72.48170		0.07248		78.77490	0.07877	72.482	14.61	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	65.56490		0.06556		71.44980	0.07145	65.565	14.91	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	53.16490		0.05316		58.36490	0.05836	53.165	15.52	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	52.60040		0.05260		57.76680	0.05777	52.600	15.56	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	27.14140		0.02714		30.61740	0.03062	27.141	17.80	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	25.84130		0.02584		29.21710	0.02922	25.841	17.99	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	22.24980		0.02225		25.91460	0.02591	22.250	18.54	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	21.87350		0.02187		25.62680	0.02563	21.873	18.59	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	4.33610		0.00434		7.55470	0.00755	4.336	21.41	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.96160		10.96160		10.98670	10.98670		10.85	0.00	0	0.00

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 15/12/2014	Any day expiry	10.80	Put	201.58660	0.20159	195.75740	0.19576	201.587	10.61	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	16.68950	0.01669	21.76990	0.02177	16.690	20.36	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.97700	10.97700	11.00220	11.00220		11.00	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.14990	0.00115	1.17620	0.00118	1.150	17.00	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	218.57090	0.21857	232.17990	0.23218	218.571	11.68	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.04600	11.04600	11.07200	11.07200		11.16	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.14080	0.00214	2.21740	0.00222	2.141	16.51	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	214.44500	0.21445	209.97950	0.20998	214.445	10.73	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	284.64130	0.28464	299.90830	0.29991	284.641	11.63	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	41.81470	0.04181	46.77010	0.04677	41.815	22.67	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.10030	11.10030	11.12700	11.12700		11.37	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	221.72480	0.22172	217.20960	0.21721	221.725	10.82	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	56.01400	0.05601	60.38730	0.06039	56.014	23.09	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.10230	11.10230	11.12890	11.12890		11.37	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.29420	0.00329	3.33000	0.00333	3.294	16.34	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	357.72240	0.35772	374.45730	0.37446	357.722	11.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.13760	11.13760	11.16460	11.16460		11.55	0.00	0	22,317.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	55.91110	0.05591	56.16340	0.05616	55.911	10.92	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	87.96990	0.08797	87.26660	0.08727	87.970	10.74	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	126.36080	0.12636	124.33380	0.12433	126.361	10.58	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	204.88770	0.20489	200.24610	0.20025	204.888	10.79	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	221.70490	0.22170	216.53410	0.21653	221.705	10.87	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	271.79620	0.27180	265.10180	0.26510	271.796	11.08	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	183.30990	0.18331	191.69560	0.19170	183.310	13.96	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	115.45280	0.11545	120.90850	0.12091	115.453	15.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	86.57850	0.08658	90.76410	0.09076	86.579	16.83	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	67.67470	0.06767	71.44020	0.07144	67.675	21.43	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.15920	11.15920	11.18640	11.18640		11.59	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	229.43800	0.22944	223.61030	0.22361	229.438	10.96	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	56.54470	0.05654	59.41380	0.05941	56.545	22.68	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.22190	11.22190	11.24980	11.24980		11.74	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	234.11460	0.23411	225.48540	0.22549	234.115	11.01	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	60.62410	0.06062	66.23990	0.06624	60.624	22.37	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.27980	11.27980	11.30950	11.30950		12.05	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	237.44530	0.23745	230.78380	0.23078	237.445	11.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	65.75610	0.06576	68.51960	0.06852	65.756	22.47	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.31220	11.31220	11.34310	11.34310		12.09	0.00	0	15,846.00
\$ / R	On 26/06/2015	Any day expiry			11.34050	11.34050	11.37250	11.37250		12.24	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	241.26330	0.24126	235.47380	0.23547	241.263	11.13	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	64.56280	0.06456	68.40080	0.06840	64.563	22.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.40720	11.40720	11.44170	11.44170		12.39	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	247.07940	0.24708	242.22740	0.24223	247.079	11.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	68.94060	0.06894	74.06250	0.07406	68.941	22.05	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.46810	11.46810	11.50320	11.50320		12.70	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	256.43930	0.25644	251.58690	0.25159	256.439	11.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	71.68060	0.07168	76.85540	0.07686	71.681	22.10	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.50710	11.50710	11.54160	11.54160		12.76	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	187.59130	0.18759	185.02790	0.18503	187.591	11.53	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	270.89720	0.27090	283.38860	0.28339	270.897	16.06	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.53740	11.53740	11.57150	11.57150		13.01	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	263.29420	0.26329	257.75530	0.25776	263.294	11.68	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	77.40430	0.07740	77.97920	0.07798	77.404	22.08	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.60240	11.60240	11.63550	11.63550		13.10	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	269.03890	0.26904	264.22290	0.26422	269.039	11.84	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	81.96440	0.08196	86.52030	0.08652	81.964	21.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.66300	11.66300	11.69520	11.69520		13.24	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	273.61660	0.27362	268.86730	0.26887	273.617	11.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	73.05350	0.07305	78.10070	0.07810	73.054	21.50	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.70420	11.70420	11.73580	11.73580		13.35	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,052.25270	1.05225	1,077.27460	1.07727	1,052.253	12.15	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.71940	11.71940	11.75070	11.75070		13.37	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	276.68600	0.27669	271.94120	0.27194	276.686	12.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	67.77780	0.06778	70.99330	0.07099	67.778	21.34	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.79160	10.79160	10.81460	10.81460		9.67	582,746.40	54	1,228.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.95590	10.95590	10.98090	10.98090		10.86	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	40,201.99040	0.40202	42,247.84960	0.42248	40,201.990	10.50	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.13760	11.13760	11.16460	11.16460		11.55	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.17200	18.17200	18.19830	18.19830		9.90	85,499,260.00	4,705	58,144.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	3.48970	0.00349	3.89630	0.00390	3.490	13.31	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	15.16370	0.01516	14.20910	0.01421	15.164	10.67	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	22.93760	0.02294	21.17740	0.02118	22.938	10.28	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	53.11630	0.05312	49.98420	0.04998	53.116	10.16	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	61.92430	0.06192	58.44420	0.05844	61.924	10.14	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	36.46830	0.03647	42.21550	0.04222	36.468	11.26	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	16.56690	0.01657	19.55790	0.01956	16.567	12.62	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	15.56660	0.01557	18.39210	0.01839	15.567	12.76	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	11.25090	0.01125	13.34140	0.01334	11.251	13.54	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.43230	18.43230	18.46170	18.46170		10.86	0.00	0	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	514.54390	0.51454	500.24420	0.50024	514.544	11.05	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.55840	18.55840	18.58890	18.58890		11.08	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	385.22000	0.38522	375.79380	0.37579	385.220	10.77	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	526.17910	0.52618	515.02330	0.51502	526.179	11.03	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	602.60210	0.60260	588.67280	0.58867	602.602	11.22	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	92.95660	0.09296	98.60050	0.09860	92.957	14.45	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	53.46620	0.05347	57.62570	0.05763	53.466	14.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	52.57610	0.05258	56.69700	0.05670	52.576	14.88	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.71470	18.71470	18.74610	18.74610		11.52	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.97880	18.97880	19.01660	19.01660		12.10	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10560	0.10560	0.10567	0.10567		10.18	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10727	0.10727	0.10736	0.10736		11.80	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10916	0.10916	0.10927	0.10927		12.86	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.41220	14.41220	14.44670	14.44670		9.84	749,434.40	52	67,873.00

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	13.54	Put	7.52170		0.00752		6.10740	0.00611	7.522	10.77	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	21.17680		0.02118		17.85910	0.01786	21.177	9.55	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	43.04130		0.04304		38.05040	0.03805	43.041	9.62	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	132.22870		0.13223		122.95030	0.12295	132.229	9.77	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	145.16960		0.14517		135.38200	0.13538	145.170	9.78	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	6.91470		0.00691		8.03160	0.00803	6.915	13.68	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	1.93040		0.00193		2.19010	0.00219	1.930	15.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.63710		14.63710		14.67440	14.67440		10.67	0.00	0	13,693.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	39.86720		0.03987		37.04770	0.03705	39.867	10.55	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	66.52100		0.06652		65.31100	0.06531	66.521	10.31	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	57.09890		0.05710		64.69600	0.06470	57.099	13.96	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.88650		14.88650		14.92620	14.92620		11.27	0.00	0	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.12980		15.12980		15.17470	15.17470		11.80	0.00	0	150.00
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			501.77400		501.77400		501.27200	501.27200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			511.05600		511.05600		508.79700	508.79700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			519.23400		519.23400		516.94700	516.94700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			528.42900		528.42900		526.10800	526.10800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.57500		427.57500		427.51800	427.51800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			434.36600		434.36600		433.93500	433.93500			0.00	0	0.00
AL37	On 05/02/2015	Index Future			441.31700		441.31700		440.88600	440.88600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			502.37000		502.37000		502.03200	502.03200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			510.78700		510.78700		509.56700	509.56700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			518.96100		518.96100		517.73000	517.73000			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.61800		457.61800		457.36300	457.36300			315,756,420.00	69	0.00
ALBI	On 06/11/2014	Index Future			465.50400		465.50400		464.22900	464.22900			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			472.95400		472.95400		471.66500	471.66500			66,213,560.00	14	65.00
ALBI	On 07/05/2015	Index Future			481.32900		481.32900		480.02400	480.02400			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.98410		9.98410		10.05620	10.05620		9.17	0.00	0	12,990.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.07530		10.07530		10.14900	10.14900		10.19	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	44.83040		0.04483		35.04410	0.03504	44.830	10.33	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	126.22100		0.12622		102.81210	0.10281	126.221	10.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	254.26640		0.25427		292.68570	0.29269	254.266	10.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	65.85010		0.06585		77.37290	0.07737	65.850	11.62	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	59.60560		0.05961		70.16380	0.07016	59.606	11.73	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17810		10.17810		10.25290	10.25290		10.65	254,452.50	25	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.27970		10.27970		10.35590	10.35590		11.21	0.00	0	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.87670		9.87670		9.88340	9.88340		8.56	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.00590		10.00590		10.01400	10.01400		9.65	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			31.31260		31.31260		-35.11850	-35.11850			0.00	0	1,942.00

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 CAFE	On 12/12/2014	Can-Do Future		734.95010	734.95010		750.42480	750.42480			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		823.67500	823.67500		839.46970	839.46970			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		94.03030	94.03030		-87.35510	-87.35510			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		666.41630	666.41630		682.16420	682.16420			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		66.93070	66.93070		74.12460	74.12460			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		49.55730	49.55730		49.15300	49.15300			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.86800	11.86800		11.89550	11.89550		10.26	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.05650	12.05650		12.08660	12.08660		11.31	13,430,941.00	1,114	1,324.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.26870	12.26870		12.30080	12.30080		12.00	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74500	1.74500		1.74920	1.74920		9.69	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.76180	1.76180		1.76680	1.76680		10.28	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.55642	123.55642		123.99200	123.99200			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.94628	123.94628		124.38856	124.38856			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.94520	125.94520		126.39680	126.39680			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.52000	85.41918		9.53105	85.33604			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.58374	83.14577		9.62608	82.83176			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.67181	84.47683		9.71532	84.15921			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.73994	82.18421		9.78465	81.86198			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/08/2014	GOVI	456.17400		456.17400		455.95700	455.95700			1,030,953,240.00	226	0.00
GOVI	On 06/11/2014	GOVI	463.96800		463.96800		462.80100	462.80100			0.00	0	382.00
GOVI	On 05/02/2015	GOVI	471.39200		471.39200		470.21500	470.21500			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	479.74000		479.74000		478.54800	478.54800			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.18867		116.18867		116.19524	116.19524			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.94698		117.94698		117.95391	117.95391			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.69485		118.69485		118.70385	118.70385			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	120.41543		120.41543		120.42162	120.42162			78,029,198.64	648	0.00
I2038	On 06/11/2014	Bond Future	122.23774		122.23774		122.24417	122.24417			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.91051		122.91051		122.91917	122.91917			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	121.13016		121.13016		121.13610	121.13610			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.61904		121.61904		121.62528	121.62528			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.58012		123.58012		123.58857	123.58857			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.63111		127.63111		127.63738	127.63738			87,810,203.68	688	0.00
I2050	On 06/11/2014	Bond Future	129.56258		129.56258		129.56921	129.56921			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.20711		130.20711		130.21599	130.21599			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	216.13800		216.13800		216.15000	216.15000			698,125,740.00	323	0.00
IGOV	On 06/11/2014	Index Future	217.14800		217.14800		219.42200	219.42200			0.00	0	1,190.00
IGOV	On 05/02/2015	Index Future	220.64900		220.64900		222.96300	222.96300			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	224.58200		224.58200		226.94000	226.94000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.39900		585.39900		585.39900	585.39900			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.17400		594.17400		594.31200	594.31200			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.66700		603.66700		603.80900	603.80900			0.00	0	157.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	142.99445		142.99445		143.00548	143.00548			90,801,190.00	635	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.86630		144.86630		145.16991	145.16991			276,439,630.00	1,905	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 20/08/2014	Jibar Tradeable Future	6.00000		94.00000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.05000		93.95000		6.04000	93.96000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.13000		93.87000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.20000		93.80000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.28000		93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.36000		93.64000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.50000		93.50000		6.56000	93.44000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.74000		93.26000		6.80000	93.20000			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
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.97000	93.03000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.15000	92.85000		7.21000	92.79000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.32000	92.68000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.53000	92.47000		7.53000	92.47000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.12690	9.12690		9.12240	9.12240		6.82	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.20230	9.20230		9.19600	9.19600		8.01	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.33550	1.33550		1.33580	1.33580			0.00	0	7.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.33600	1.33600		1.33640	1.33640			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.65500	112.58487		6.64675	112.59389		1.00	258,382,276.65	2,295	0.00
R157	On 06/11/2014		Bond Future	6.82521	107.47782		6.83385	107.47053		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.00728	109.19871		7.01675	109.19311		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	8.29000	118.35893		8.30086	118.26642		9.89	1,810,536,552.21	15,297	0.00
R186	On 06/11/2014		Bond Future	8.32473	120.48211		8.37743	120.04169		8.91	361,446.33	3	56,325.00
R186	On 06/11/2014	9.17	Put	264.92000	0.26492		317.66000	0.31766	264.920	9.21	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.38949	117.11416		8.44388	116.66872		9.61	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	1,322.53000	1.32253		1,449.58000	1.44958	1,322.530	9.85	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.43314	119.19264		8.48935	118.74074		9.60	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014		Bond Future	285.23227	285.23227		285.24873	285.24873			0.00	0	0.00
R197	On 06/11/2014		Bond Future	289.54883	289.54883		289.56605	289.56605			0.00	0	905.00
R197	On 05/02/2015		Bond Future	288.21584	288.21584		288.23820	288.23820			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014		Bond Future	5.93000	102.19988		5.91950	102.20365		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	228.32864	228.32864		228.34071	228.34071		10.28	5,023,230.08	22	0.00
R202	On 06/11/2014		Bond Future	231.78397	231.78397		231.79669	231.79669			0.00	0	47,072.00
R202	On 05/02/2015		Bond Future	232.33366	232.33366		232.35005	232.35005			0.00	0	0.00
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 07/08/2014	Bond Future		8.08000	101.45809		8.09093	101.39240		7.60	278,908,289.41	2,749	0.00
R2023	On 06/11/2014	Bond Future		8.13826	99.21257		8.17568	98.99341		7.49	0.00	0	11,612.00
R2023	On 05/02/2015	Bond Future		8.21192	100.80052		8.25070	100.57948		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future		8.25427	98.65978		8.29450	98.43608		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		8.31620	100.33890		8.35000	8.35000		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,672.46000	1.67246	0.00000	0.00000	1,672.460	8.39	1,523,611.06	911	911.00
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		7.08000	106.55098		7.07608	106.56191		2.67	1,663,473,899.76	15,612	0.00
R203	On 06/11/2014	Bond Future		7.15432	104.05720		7.17742	103.99769		2.64	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	227.08000	0.22708	213.52000	0.21352	227.080	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	346.05000	0.34605	327.14000	0.32714	346.050	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.23441	105.72299		7.25930	105.66426		2.59	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,434.93000	1.43493	1,395.49000	1.39549	1,434.930	2.66	0.00	0	55.00
R203	On 07/05/2015	Bond Future		7.23882	103.42775		7.26601	103.36930		2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.70000	94.36508		8.71083	94.27787			0.00	0	0.00
R2030	On 06/11/2014	Bond Future		8.72791	96.15043		8.78547	95.69303			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future		8.79329	93.68223		8.85249	93.21909			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.84285	95.34584		8.90377	94.87559			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.90500	96.36581		8.91579	96.26507			36,329,910.37	377	0.00
R2037	On 06/11/2014	Bond Future		8.93425	98.19265		8.98650	97.71009			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future		8.99678	95.50677		9.05041	95.01800			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future		9.04523	97.20285		9.10025	96.70674			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.40000	103.32261		7.40105	103.31871		3.99	1,118,053,962.81	10,821	0.00
R204	On 06/11/2014	Bond Future		7.47293	104.94890		7.49545	104.86958		3.81	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	209.94000	0.20994	228.17000	0.22817	209.940	3.92	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		7.54863	102.59332		7.57234	102.51448		3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.57985	104.41359		7.60506	104.33463		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.64612	102.15223		7.67000	7.67000		3.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	771.08000	0.77108	0.00000	0.00000	771.080	4.09	538,984.92	699	699.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/08/2014	Bond Future		8.98500	97.86026		8.99576	97.75189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 06/11/2014	Bond Future		9.01709	99.68831		9.06415	99.21922			0.00	0	73.00
R2044	On 05/02/2015	Bond Future		9.07784	96.90107		9.12610	96.42607			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		9.12524	98.62208		9.17472	98.13987			0.00	0	0.00
R2048	On 07/08/2014	Bond Future		8.98500	101.43586		9.00077	101.27342			0.00	0	0.00
R2048	On 06/11/2014	Bond Future		9.01838	98.89906		9.07062	98.36666			0.00	0	19,614.00
R2048	On 05/02/2015	Bond Future		9.08079	100.48195		9.13440	99.94267			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future		9.12439	97.82906		9.17933	97.28143			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		7.66500	98.72908		7.66600	98.72476		5.16	2,168,189,325.88	21,961	0.00
R207	On 06/11/2014	Bond Future		7.72800	100.32069		7.75548	100.20669		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future		7.80307	98.28489		7.83182	98.17074		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.84652	100.02915		7.87679	99.91420		5.19	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,559.35000	1.55935	1,509.24000	1.50924	1,559.350	5.13	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		7.84000	96.90287		7.85098	96.84884		6.08	379,568,541.79	3,917	0.00
R208	On 06/11/2014	Bond Future		7.90583	95.05889		7.93832	94.90421		6.15	0.00	0	16,256.00
R208	On 06/11/2014	Bond Future	8.50	Put	274.14000	0.27414	305.65000	0.30565	274.140	6.31	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		7.97922	96.58075		8.01302	96.42524		6.25	0.00	0	0.00
R208	On 07/05/2015	Bond Future		8.02110	94.89148		8.05642	94.73436		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future		8.08610	96.50649		8.12000	8.12000		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,244.97000	1.24497	0.00000	0.00000	1,244.970	6.70	246,504.06	198	198.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future		8.83000	77.56281		8.84076	77.47987		14.56	347,171,137.56	4,476	0.00
R209	On 06/11/2014	Bond Future		8.85612	75.89453		8.90829	75.49625		13.79	0.00	0	25,471.00
R209	On 06/11/2014	Bond Future	8.50	Call	972.92000	0.97292	865.39000	0.86539	972.920	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,691.45000	1.69145	1,528.97000	1.52897	1,691.450	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,447.39000	2.44739	2,238.37000	2.23837	2,447.390	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,660.20000	2.66020	2,439.70000	2.43970	2,660.200	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,882.78000	2.88278	2,651.01000	2.65101	2,882.780	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	925.01000	0.92501	1,049.39000	1.04939	925.010	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	513.72000	0.51372	594.58000	0.59458	513.720	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	420.44000	0.42044	489.84000	0.48984	420.440	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	154.87000	0.15487	186.18000	0.18618	154.870	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	134.15000	0.13415	161.97000	0.16197	134.150	14.43	0.00	0	1,640.00

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	10.05	Put	114.74000		0.11474		139.23000	0.13923	114.740	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.91484		77.10963		8.96829	76.70625		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.95748		75.32737		9.01224	74.91782		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.01048		76.60947		9.06000	9.06000		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,131.65000		2.13165		0.00000	0.00000	2,131.650	15.64	6,211,628.10	2,914	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.08422		172.08422		172.09371	172.09371			7,055,453.02	41	0.00
R210	On 06/11/2014	Bond Future			172.65049		172.65049		172.66050	172.66050			0.00	0	617.00
R210	On 05/02/2015	Bond Future			175.43465		175.43465		175.44753	175.44753			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.62594		130.62594		130.63650	130.63650			0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.28521		132.28521		132.61372	132.61372			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			132.81636		132.81636		133.15236	133.15236			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			135.28579		135.28579		135.29385	135.29385			15,963,723.22	118	0.00
R212	On 06/11/2014	Bond Future			137.33310		137.33310		137.34152	137.34152			0.00	0	18,159.00
R212	On 05/02/2015	Bond Future			137.78931		137.78931		137.80010	137.80010			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.71000		88.28675		8.72081	88.20317		12.85	830,954,891.00	9,412	0.00
R213	On 06/11/2014	Bond Future			8.74226		86.38519		8.79459	85.98558		12.01	0.00	0	29,313.00
R213	On 05/02/2015	Bond Future			8.80760		87.76786		8.86135	87.36328		12.54	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.85143		85.77626		8.90661	85.36558		13.20	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.91000		78.53216		8.92075	78.44561		15.37	77,275,645.44	984	0.00
R214	On 06/11/2014	Bond Future			8.93598		76.75056		8.98813	76.33454		14.40	7,675,056.00	100	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,379.10000		3.37910		3,121.71000	3.12171	3,379.100	14.54	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	325.74000		0.32574		382.42000	0.38242	325.740	14.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.99587		77.97909		9.04933	77.55764		15.07	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.03717		76.06733		9.09190	75.63942		15.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 15/09/2014	Foreign Exchange Future	21,048.94000		21,048.94000	21,093.15000	21,093.15000				0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.94890		4.94890	4.96840	4.96840			6.05	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.92630		4.92630	4.94600	4.94600			7.89	0.00	0	0.00

**Total for Derivatives :** **12,210,618,054.99**    **153,286**    **3 717 818.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.71771				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.19500		104.28885	7.19500	104.26883				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.95510				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.59000		106.13020	8.59000	106.10594				0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000	0.00000	100.52149				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.32000		103.89191	9.32000	103.86606				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.70855				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	99.79060				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.45500		97.84461	9.45500	97.82005				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.29500		103.50713	7.29500	103.48697				0.00	0	870,800,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.15534				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.67500		106.61720	8.67500	106.59260				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.41000		138.71320	1.41000	138.69967				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		127.59808	2.31000	271.53302				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.59407				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.72858				0.00	0	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.08353				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.12845				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.15824				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.68773		0.00		0	10,000,000,000.00	
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.76967		0.00		0	0.00	
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.60551		0.00		0	0.00	
ABL10A	On 15/03/2015	Spot Bond	7.95500	106.68302	7.95500	106.66041		0.00		0	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.70662		0.00		0	0.00	
ABL11A	On 29/09/2014	Spot Bond	7.67000	103.70399	7.67000	103.68241		0.00		0	0.00	
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.06197		0.00		0	0.00	
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.63205		0.00		0	0.00	
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.68866		0.00		0	0.00	
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.58071		0.00		0	0.00	
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.74738		0.00		0	0.00	
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99157		0.00		0	0.00	
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.13746		0.00		0	0.00	
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.94307		0.00		0	0.00	
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.24763		0.00		0	0.00	
ABLI03	On 15/03/2015	Spot Bond	3.01000	131.15613	3.01000	131.13775		0.00		0	0.00	
ABLI04	On 11/10/2016	Spot Bond	4.16000	119.09738	4.16000	119.07695		0.00		0	0.00	
ABLI05	On 18/02/2018	Spot Bond	4.91000	103.58737	4.91000	103.56737		0.00		0	0.00	
ABLI06	On 19/07/2020	Spot Bond	5.95000	105.70791	5.95000	105.68483		0.00		0	0.00	
ABLS2A	On 13/07/2016	Spot Bond	11.07500	108.69944	11.07500	108.66761		0.00		0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.90752		0.00		0	0.00	
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.11462		0.00		0	0.00	
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.17301		0.00		0	0.00	
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.22870		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11		On 29/06/2019	Spot Bond	4.66000	112.83000		4.66000	112.80915			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	62.88653		100.00000	62.73419			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.05000	171.60278		2.05000	171.58308			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	161.46859		2.76000	161.44696			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.08000	173.56349		2.08000	173.54341			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.84000	183.58821		1.84000	183.56819			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.07125	76.41328		8.07125	76.39703			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.07125	76.41328		8.07125	76.39703			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.11000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01098			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.86000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.98000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.33000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	90.75000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.64353			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52632			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.21000	101.74222		7.21000	101.72263			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	89.90000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.72000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.28000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83789			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.48500		111.68262		7.48500	111.66031			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52475			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	87.63000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		94.24490		2.64000	106.37040			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		101.98402		2.51000	158.13516			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		116.10457		2.44000	209.21238			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	85.51000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.70000		92.30606		9.70000	92.28231			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	95.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.50000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.88225			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.82000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.26000			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		107.67545		9.63000	107.64778			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70500		107.11874		9.70500	107.09100			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.02500		91.28397		9.02500	91.26196			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.74000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.10000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.80000	106.41949		9.80000	106.39167			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.62000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.27153			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.23203			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.22500	109.02306		8.22500	108.99918			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond		9.03000	105.16750		9.03000	105.14213			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.14500	103.10204		7.14500	103.08237			0.00	0	1,466,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.93500	98.31889		8.93500	98.29542			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.92500	95.84998		9.92500	95.82475			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.84500	106.00314		7.84500	105.98098			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	217.42544		2.12000	275.44591			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.35000	126.13436		1.35000	128.93530			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	128.21548		2.10000	130.77580			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00456		100.00000	0.00454			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	62.56976		100.00000	62.41819			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.64500	107.32647		11.64500	107.29346			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.76493			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.00109		100.00000	3.99140			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.75892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.67409			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.84836		100.00000	23.79059			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.77094			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.54934		11.00000	64.53089			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	23.84836		100.00000	23.79059			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	101.17968			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29674			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12747			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16275			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17827			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26441			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26441			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26593			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09926			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26593			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26289			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.74484			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38675			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96293			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.14162			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.17666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.19072			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.16252			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09926			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45500	103.62030		9.45500	103.67657			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.31310			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.98471			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	84.53447			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.10694			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	167.17715			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.12739			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86528			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86528			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.55815			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.09210			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08363			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.14080			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48916			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.13972			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.85319			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82192			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.25270			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.89812			0.00	1,550,000,000	1,522,620,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.58258			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.13164			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10926			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99627			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97222			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01890			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10644			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.05699			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00051			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01607			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.00943		10.23000	103.98124			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03144			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00758			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.60109			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.53000	102.42603		9.53000	102.39998			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10213			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	114.93731		1.75000	115.00504			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30888			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01730			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07418			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10916			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03918			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.10216			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.05273			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.94470			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.02657			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.26953			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.10216			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.07735			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.13719			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.15552			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.59139			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.86534			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.15985			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.15985			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22095			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.08117			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22917			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.43307			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22095			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.64561			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.18385			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.16508			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.68324			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	121.40936			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00136			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.83722			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.02798			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03218			0.00	300,000,000	300,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.07418			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.01256			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01117			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.11471			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.99836			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24451			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.23741			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28756			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15507			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29014			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	16.53483		100.00000	16.49477			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.59830			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.76609			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.87791			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.49163			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.54016			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60477			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.47010			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.01000	99.84133		8.01000	99.81991			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.60451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.70257			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.51000		103.74534		8.51000	103.72184			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.40000		116.64942		9.40000	116.62015			0.00	0	36,400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		89.87798		100.00000	89.66399			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.29500		109.80959		7.29500	109.78822			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		84.98258		100.00000	84.78987			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.44000		100.66213		9.44000	100.63690			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.72372		100.00000	14.69114			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000		101.07183		10.12000	101.04473			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000		162.92971		2.76000	162.90790			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.28138			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.14705			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.20283			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.53830			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	101.08176			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.05734			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94239			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	101.03918			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34422			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.53729			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.41000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36358			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	94.08243			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	126.99540		2.69000	288.97470			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	91.92874			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.05792			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13265			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.94108			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92705			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.86472			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.00000	106.25279		9.00000	106.22724			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87715			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31430			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.67962			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.90856			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	102.21343			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.60000	101.56389		9.60000	101.53787			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.45000	108.71664		7.45000	108.69491			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	33.52117		100.00000	33.37376			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.90902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.82791			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.65000	103.26124		7.65000	103.23982			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.82500	106.56357		8.82500	106.53843			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.10224	103.59129		11.10224	102.66299			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.07073	101.76196		11.07073	101.55787			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.11168	101.68374		11.11168	101.51490			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.20023			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.15262	101.53559		11.15262	101.44454			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.97708	100.85705		11.97708	100.79939			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22863			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22863			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22870			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.35224	100.76527		11.35224	100.96305			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.27958	102.56399		11.27958	101.49646			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07073	101.76196		11.07073	101.55787			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.20243	101.82010		11.20243	101.63148			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.38185	96.42285		10.38185	101.18380			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16622			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14542			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14542			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.08383			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.96310			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.93080	100.26759		10.93080	100.60651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.60000	100.14289		11.60000	100.02012			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11184			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.52500	70.04785		11.52500	97.77700			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96307			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.05846			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.12656		9.28000	101.05254			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.12864			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.40000	68.72287		11.40000	97.46304			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.09504			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12304			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.12304			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83575			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08159			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.14323			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.00107			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.96311			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.14323			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08383			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10385			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.14333			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82541			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.10224	103.87971		14.10224	102.98627			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.34194	101.80913		15.34194	101.78182			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.22993	101.64742		14.22993	101.62113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.48532			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.48532			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.48532			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.54078			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.29064			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	19.12721		100.00000	19.09092			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.74456		100.00000	20.69430			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.87988		100.00000	18.83415			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62602			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62602			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.09054		100.00000	14.05640			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.20921		100.00000	12.17963			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42150			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40213			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.60164			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63957			0.00	0	100,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.93564		100.00000	7.91641			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.93564		100.00000	7.91641			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.02000	104.09701		2.02000	178.01664			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.32000	93.81639		8.32000	146.81219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.32000	95.12041		8.32000	147.16976			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500	97.92745		8.70500	97.90466			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.34040			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.04198			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.00000	99.93044		8.00000	99.90913			0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50440			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42766			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.43616			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.46447			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49275			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57154			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23191			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24319			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24802			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.24963			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.26893			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.29461			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.85172		100.00000	13.81816			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.85172		100.00000	13.81816			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03986			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12220			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.14465			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.37500	104.54557		8.37500	104.52226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.21197			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33149			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.88747		100.00000	9.86352			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.30486			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.80251			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.70000	66.51113		8.70000	101.60590			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.57931			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.85087			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.64014			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.42888			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.66408			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.42372			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.49759			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.63186			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	102.19086			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	103.09635			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	62.43531		100.00000	62.28405			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.39874			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.41023			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	19.46175		100.00000	19.41460			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08154			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	99.83817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	7.47000	104.74223		7.47000	104.72115			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.47500	112.94621		9.47500	112.91780			0.00	0	2,180,300,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.38896			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12500	104.96341		9.12500	104.93796			1,061,237,500,000.00	116,300,000	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.31000	104.90448		11.31000	104.87312			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.28031			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.56000	100.30204		11.56000	100.27141			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.88781			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.36500	102.35835		9.36500	102.33290			0.00	0	6,278,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	102.25469			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.00000	101.70994		12.00000	101.67721			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95245			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.53867			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.02048			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.35000	94.38443		10.35000	94.35855			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000	115.61514		10.15000	115.58387			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000	111.86787		10.00000	111.83805			0.00	0	28,400,000.00
CCT03	On 15/03/2025	Spot Bond	9.33000	116.67795		9.33000	116.64905			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.90578			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.72500	104.92244		11.72500	104.88996			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92465			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.10080			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.38147			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.86507			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.62879			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.63797			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97327			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.01274			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05829			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.68265			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.68599			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.66838			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.93297			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.12749			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.03064			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46592			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.13200		10.11000	101.10490			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46592			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.69724			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	120.45441		2.76000	120.43817			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	117.50512		3.14000	120.46749			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	103.69129		8.25000	103.66851			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46592			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.46592			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		3.10000	125.75485		3.10000	120.03139			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000	125.39669		2.40000	119.69178			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.59810			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64206			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.52938			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.54500	102.65423		8.54500	102.63077			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73041			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.72033			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43946			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45087			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.59500	102.76916		8.59500	102.74554			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.59500	102.76916		8.59500	102.74554			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.64500	101.56929		8.64500	101.54581			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15572			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.27704			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.67193			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.67193			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.57787			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.94192			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17210			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53735			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63611			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.35840		9.35000	104.33206			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.35840		9.35000	104.33206			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.54149			0.00	0	0.00
CLN246		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	90.88795			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.51849			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29336			0.00	0	0.00
CLN249		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.47021			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18081			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18081			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18081			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18081			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18081			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25151			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44233			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55983			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55983			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55983			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55983			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44824			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.33000	104.80421		9.33000	104.77824			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86163			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78868			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31801			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.34579			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48249			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47578		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53188		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.63297		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.85277		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.73169		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.94338		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.44114		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.28993		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12147		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.02518		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.42025		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.07231		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34301		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09398		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.73681		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98464		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08152		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85317		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.23615		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98469		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98469		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97161		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	121.47362		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.65208		0.00		0	0.00	

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	121.60015			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	120.98486			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	121.39411			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	118.28936			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	118.29872			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.92858			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.98000	94.61308		10.98000	94.58560			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.50000	96.23090		11.50000	96.20167			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92664			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.23770			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.93023			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38290			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.25528			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.43359		8.80500	102.44105			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.08117			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38671			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	114.70200			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13293			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.15390			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.23492			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.18401			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66294			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.53450		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.29687		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92664		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.88795		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	104.88999		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30368		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.43976		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93227		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.65239		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.35302		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.02864		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.19581		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30071		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90413		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.28861		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.05283		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.05283		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.52544		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.63839		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	102.20982		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.13657		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.25673		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38051			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.98034			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.00052		10.55000	103.98881			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.16000	103.36431		10.16000	106.34870			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.97402			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.12823			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.30000	105.01290		12.30000	108.67750			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.13347			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.33000	102.28481		12.33000	102.11867			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.76000	102.23461		10.76000	102.08913			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.13347			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.31342			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.31860			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.21118			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.51388			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08117			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96824			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.65000	104.74058		9.65000	104.57619			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22594			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.20001			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	103.00571		10.55000	104.10508			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	102.74801		11.00000	98.36545			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.41638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.48395			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40959			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.09000	101.68076		12.09000	101.17626			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.50449			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.30057			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.30968			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.13878			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.95529		7.01000	39.56668			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	156.61736			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	8.70500	97.92745		8.70500	136.66247			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	33.43171		8.32000	146.81219			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	33.85158		8.32000	147.16976			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.67165			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.60044			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69423			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.69423			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.16981			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.09078			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10637			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10216			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38290			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.99856			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.05318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.04618			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.50204			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.80388			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.60393			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.09500		110.06771		9.09500	107.60388			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.77500		102.36582		8.77500	102.34180			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.26000		113.34103		10.26000	113.31005			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.44500		104.77926		8.44500	104.75558			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.85000		108.57971		9.85000	108.55134			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.94000		103.23573		9.94000	103.20837			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.29000		96.58794		10.29000	96.56146			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.05000		97.70399		11.05000	97.67528			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.05000		90.59542		11.05000	90.56880			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.61792			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.55173			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.41831			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.66612			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.22218			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.17000		100.03865		11.17000	100.23492			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.00785		100.00000	12.97633			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.22351		100.00000	4.20262			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.24945		100.00000	15.16989			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.32760			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond	8.10000	99.15290		8.10000	99.13152			0.00	0	1,830,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26656			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12825			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.82975			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	79.81963		100.00000	79.65124			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.25413			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.23230			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.45308			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.51167			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.11469			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.85010			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.43698			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.62401			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.38271			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.13860			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.85000	102.24650		8.85000	102.22232			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.32500	115.34879		7.32500	115.32612			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.53000	104.09090		8.53000	104.06728			122,631,545,000.00	14,376,500	1,566,500,000.00
DV23	On 27/02/2023	Spot Bond	9.04000	110.20641		9.04000	110.17950			12,746,400,000.00	1,410,000	4,376,500,000.00
DV24	On 18/02/2024	Spot Bond	9.14000	103.28995		9.14000	103.26445			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.67000	103.15442		9.67000	103.12752			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.08595			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.79737			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.71289				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00566				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.96783				0.00	2,000,000,000	1,000,000,000.00
E170	On 01/08/2020	Spot Bond	8.12500	125.42941	8.12500	125.40227				0.00	0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.60281				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	102.91019	0.10000	134.90301				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97000	123.55642	1.94000	123.97187				0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	111.18692	1.96000	111.17445				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500	109.26554	2.09500	109.25291				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.42007	2.15500	101.40815				0.00	0	9,300,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.75000	104.01790	9.75000	103.99100				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.60000	109.84147	9.60000	109.81348				0.00	0	21,500,000.00
EMM03	On 04/05/2024	Spot Bond	10.10000	102.39502	10.10000	102.36761				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.36000	93.42640	10.36000	96.73427				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.44500	105.05044	10.44500	104.37048				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92004				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.46667				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.05112				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.06838				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.85391			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.85282			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	87.97223		100.00000	87.76764			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	1,000,000,000.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	62.26350		100.00000	62.06911			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.16821		3.00000	131.14976			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.50500	102.60323		11.50500	102.57206			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.17466			0.00	3,392,000,000	3,392,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33007			0.00	2,000,000,000	2,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.10585			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.98000	98.95360		9.98000	98.92728			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.79883			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.58869			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.84558			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.85776			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85207			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.84274			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.83773			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86811			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.35024			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.86258			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.85685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.86373				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.85895				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.93500	104.29920	6.93500	104.27977				0.00	0	5,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.84000	107.30199	7.84000	107.27945			25,882,946,208,000.00	3,301,396,200	16,511,396,200.00	
ES23	On 25/01/2023	Spot Bond	8.60000	108.76826	8.60000	108.74337			1,448,074,020,000.00	168,380,700	16,958,154,000.00	
ES26	On 02/04/2026	Spot Bond	8.92000	95.16233	8.92000	95.13965			915,444,436,000.00	102,628,300	4,949,628,300.00	
ES33	On 15/09/2033	Spot Bond	9.49000	85.64556	9.53000	85.32234			230,775,642,045,000.00	24,317,770,500	41,603,770,500.00	
ES42	On 25/04/2042	Spot Bond	9.72000	90.86101	9.72000	90.83745			0.00	0	11,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.84045			0.00	0	0.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.83497			0.00	0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.57323			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.48225			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.92555			0.00	0	0.00	
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.36763			0.00	0	0.00	
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.58394			0.00	0	0.00	
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000	0.00000	102.81268			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.51335	100.00000	10.48788			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.23171	100.00000	10.20692			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.01344			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.05644			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.14219			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.22759			0.00	0	0.00	
FRB03	On 15/09/2014	Spot Bond	6.74500	103.84752	6.74500	103.82845			0.00	0	880,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.40000	98.02937		9.40000	98.00477			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.09870			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.09863			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.36893			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.95934			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.54157			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.56828			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.35000	99.55573		10.35000	100.20231			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.20000	104.37222		11.20000	104.34115			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.78197			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.04668		2.20000	129.89702			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	129.14382		2.15000	274.82361			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000	102.82917		2.35000	109.29323			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000	102.21541		2.49000	158.49405			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	117.96327		2.33000	212.56227			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.75500	111.39155		7.75500	111.36852			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86200	62.07027		7.86200	61.40762			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46700	39.70825		9.46700	38.79861			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.43396		9.70000	37.49499			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	68.14007		100.00000	68.01079			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	70.48776		100.00000	70.35403			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.42822			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.36103			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.36103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.87487			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.32113			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.31097			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.53012			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12755			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.24327			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.46148		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.46148		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.50773			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22095			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	101.16089			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32722			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	101.20001			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.37073		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	101.27956			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.58983			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.54124			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	15.45713		100.09221	15.41965			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.08397			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.30506			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.46578			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.17202			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.21496			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	101.22910			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.11761			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.13712			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.50650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.11615			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		58.73640		13.22500	58.71563			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.04898			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05038			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57874			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.10076			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500		94.10814		3.59500	97.34760			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.15111			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.15111			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.81286			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92664			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.19388			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	96.89514			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.08117			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.05458			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.12692			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.24469			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.12561			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.33599			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43698			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.12594			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43559			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.04198			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.88903			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.13712			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.13712			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03991			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78985			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.83544			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05476			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63596			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.20419			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61880			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.03687			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59729			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59903			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51598			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46537			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51598			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46334			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02979			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.63825		8.75000	100.11767			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.99021			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.14482		100.00000	10.10136			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.25549		100.00000	9.21583			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21213			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.37705			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31134			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.44000	116.10578		3.44000	119.53873			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23470			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24739			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.42000	107.21003		3.42000	119.69819			0.00	0	0.00
FRC70		On 20/09/2014	Spot Bond	1.69000	99.81975		1.69000	127.27940			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.44000	104.57792		3.44000	119.53873			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.67000	101.62572		2.67000	124.93840			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.74000	104.16193		2.74000	131.97760			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34968			0.00	0	0.00
FRC78		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.56963			0.00	0	0.00
FRC79		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.68229			0.00	0	0.00
FRC82		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.71211			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.07099			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.22627			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.16619			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.43486			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.38134			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16928			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.56295			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.95446			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.17508			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	89.55297			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00246			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.31931	100.00000	10.29431				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	24.97310	100.00000	24.91261				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	60.17917	100.00000	59.99128				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.81000	149.40322	4.81000	149.37511				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02677				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.85004				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.02210				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.44820				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.97996				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.29470				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.95208				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	81.83207	2.18800	97.76198				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000	99.24706	2.52000	129.98124				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.41216				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.55849	10.38000	100.53049				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.55849	10.38000	100.53049				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	100.21780				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.28209				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000	96.64210	2.66000	104.90889				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.64000		202.88483		2.64000	203.28588			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.48711		2.63000	105.47338			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63179			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.01663		2.67000	202.41476			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.32998			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		108.28888		2.45000	108.27532			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		103.80452		2.72000	103.79078			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.75413			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.08863			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000		124.29358		2.66000	264.49842			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.04656		2.16000	274.61654			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		122.26915		2.88000	260.18886			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		101.30509		2.57000	126.70325			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.29309			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		130.79094		2.10000	126.77711			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46407			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71535			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.14864			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.69379		2.50000	104.68054			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.76700		104.97509	19.71700			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.02691		101.07593	23.96814			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.08234		100.44759	16.04322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond		100.76967	22.36477		100.76967	22.31022			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.16000	114.59344		2.16000	114.57993			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.31000	97.19709		2.31000	109.70339			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.52026			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	96.92447		2.34000	109.39562			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.72578			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.36000	127.11960		2.36000	342.74179			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.05820			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.58321			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.42249			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68149			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.86000	103.91633		5.86000	103.89970			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.71500	104.73727		6.71500	104.71848			0.00	0	450,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.54500	104.11538		7.54500	104.09442			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.94500	104.94781		7.94500	104.92559			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.17000	110.68430		8.17000	110.66009			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.71500	103.33467		8.71500	103.31072			0.00	0	770,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.91000	102.41669		8.91000	102.39229			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.43000	93.75284		9.43000	93.72937			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.57000	109.45688		9.57000	109.42893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond		9.87000	99.70115		9.87000	100.81845			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.17000	99.19910		10.17000	99.17192			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.38000	80.70024		10.38000	80.67793			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	100.91554			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.95093			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.96507			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.00037			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.05687			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.09924			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28266			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.40091			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47583			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.54381			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.55973			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.60508			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.67314			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.72985			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.97932			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85259			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12883			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.17500	103.88229		9.17500	103.85683			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT30	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.11896			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.69499			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	100.32044			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.32723			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.34033			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.35656			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.37908			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	101.26495			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.77981			0.00	20,000,000	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52012			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.34589			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.67678			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.21342			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.79453			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94076			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	101.37746			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80292			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.00342			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.42153			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.87817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.17173			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.14314			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.20124			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.23888			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	100.00000		83.26966		100.00000	83.08585		3,730,000,000,000,000.00	37,300,000,000	19,000,000,000.00	
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	100.43968			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.12253		100.97305		8.12253	94.62282			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	100.45954			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47521		100.99310		8.47521	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.48505			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92542		101.02101		8.92542	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	100.51620			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.50384			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.58950			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61123			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.07969			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.20500		101.37319		9.20500	101.34799			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.21500		107.44001		8.21500	107.41651			0.00	0	4,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		131.20684		1.94000	279.21538			38,800,000,000.00	20,000,000	21,110,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		133.91745		1.96000	284.98354			0.00	0	11,400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.51000		97.98884		9.51000	97.96411			0.00	0	40,263,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.52000		97.86248		9.52000	97.83775			0.00	0	1,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		57.38235		100.00000	57.24334			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.89720		100.00000	14.86112			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		87.96874		100.00000	87.76126			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		39.95964		100.00000	39.86283			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.39729		100.00000	20.34787			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.45481		100.00000	16.41495			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		60.89635		100.00000	60.74883			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		116.18867		1.70000	116.17646			7,099,693,340,000.00	4,176,290,200	68,983,961,200.00
I2038	On 31/01/2038	Spot Bond	1.90000		120.41543		1.90000	120.40213			20,297,204,100,000.00	10,682,739,000	70,902,531,500.00
I2046	On 31/03/2046	Spot Bond	1.95000		121.13016		1.95000	121.11659			4,382,142,180,000.00	2,247,252,400	49,865,351,000.00
I2050	On 31/12/2050	Spot Bond	2.00000		127.63111		2.00000	127.61667			21,680,652,000,000.00	10,840,326,000	34,187,700,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.85000			0.00	0	2,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.64500		105.80688		7.64500	105.78532			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.76256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.83793			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14500		105.86266		8.14500	105.83969			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.07500		109.92707		8.07500	109.90342			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.87187			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000		118.92159		4.66000	118.89941			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96500		100.42369		7.96500	100.40204			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.13455			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14204			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000		101.22893		1.51000	128.44259			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		104.06776		2.17000	130.15995			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.07597			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.97326			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.19500		104.90629		8.19500	104.88326			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.49504			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.64103			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.22701			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.83000		98.16967		8.83000	98.14649			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.89500		93.58296		8.89500	93.56083			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.31072			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.27500		99.72765		8.27500	99.70555			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36500		99.07296		9.36500	99.02571			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.20613			0.00	0	2,000,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.21210			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond			7.90500	99.06000		7.90500	99.03912			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.61000	98.60850		8.61000	98.58591			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000	100.00000		0.00000	100.23416			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000	100.00000		0.00000	99.96457			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			7.84500	101.48419		7.84500	101.46263			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.57000	102.23015		8.57000	102.20645			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.79000	102.69837		9.79000	102.67125			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000	100.00000		0.00000	100.78540			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.34146			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000	100.00000		0.00000	100.24830			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000	100.00000		0.00000	100.25365			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000	100.00000		0.00000	100.25885			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00489		100.00000	0.00488			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.47816			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.00000		0.00000	100.39350			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.00000	99.44795		9.00000	99.42403			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000	101.56382		5.00000	101.55012			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000	101.56382		5.00000	101.55012			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	100.16116		5.00000	100.14772			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	101.56382		5.00000	101.55012			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	101.63838		4.00000	101.62745			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000	31.67734		100.00000	31.53302		678,000,000,000,000.00	6,780,000,000	3,390,000,000.00	
IDW02U	On 30/06/2016	Spot Bond			100.00000	31.44462		100.00000	31.30135			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000	31.44462		100.00000	31.30135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond		9.20000	109.45126		9.20000	109.42437			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91151			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.91151			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.84563			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.41524		100.00000	8.39485			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.98124			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.89500	103.61589		8.89500	103.59139		14,232,000,000,000.00	1,600,000,000	800,000,000.00	
IN04Q	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39703			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.04596			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.57685			0.00	6,820,000,000	3,410,000,000.00
IN191U	On 16/05/2017	Spot Bond		100.00000	10.63375		100.00000	10.60799			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	60.17917		100.00000	59.99128			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	70.05758		100.00000	69.92337			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond		100.00000	81.20000		100.00000	99.72677			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond		100.00000	99.59005		100.00000	99.32305			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond		100.00000	97.75066		100.00000	97.49342			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond		100.00000	95.97798		100.00000	95.72998			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond		100.00000	94.26845		100.00000	94.02919			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond		100.00000	83.91183		100.00000	83.35613			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond		100.00000	98.36066		100.00000	97.56098			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond		100.00000	94.44768		100.00000	93.72116			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond		100.00000	87.87500		100.00000	87.36410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN446U	On 11/11/2014	Spot Bond	100.00000		84.41925	100.00000	83.94762				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		97.06382	6.05000	99.90065				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.76466	6.15000	99.66415				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.53043	6.15000	99.43039				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		99.05020	6.25000	98.94951				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.93275	6.25000	98.83229				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.81557	6.25000	98.71535				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		98.58204	6.25000	98.48229				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		98.46569	6.25000	98.36618				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.03007				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.10224		102.82759	11.10224	102.19938				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.10224		101.13310	11.10224	101.17432				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.11708				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.73982				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.09486				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.31591	6.50000	102.29803				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.18604				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.54022				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.05322				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.49193				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.07243				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.42060			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.87090			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.86389			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.12329			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.46349			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.44626			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.26718			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.38623			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45629			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.35616			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83274			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.43640			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.08383			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.27952			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.83493			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.47868			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79791			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54905			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55662			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.65500	103.22749		8.65500	103.20359			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.79923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.81929			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.83269			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.45145			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.55000		101.22899		9.55000	101.20333			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.15467			0.00	0	2,600,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.67500		106.59234		8.67500	106.56774			0.00	0	1,250,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.68781			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.64649			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.12403			0.00	0	125,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.90914			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.13746			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.82500		102.84265		8.82500	102.81839			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.94538			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.53895			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.73284		3.26000	123.67948		11,084,000,000,000.00	3,400,000,000	1,853,500,000.00	
IV019	On 31/03/2028	Spot Bond	3.67000		138.87557		3.67000	138.85359			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.89798			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.68875			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.58716			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.35625			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.00732			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		95.58980		3.70000	96.40919			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		95.51011		3.70000	102.53533			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.45408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.93023				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.04596				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.45000	113.74770	10.45000	113.71622				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.47153				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000	137.34648	3.77000	137.32437				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	81.19502	100.00000	81.19502				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	95.48325	100.00000	95.23779				0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	85.51724	100.00000	84.93151				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	97.36842	100.00000	96.73203				0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	94.48381	100.00000	93.89328				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	90.52184	100.00000	89.97979				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	83.48125	100.00000	83.02002			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.37275				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.42826				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.46767				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	97.08738	6.00000	97.08738				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.61396	6.15000	99.51375				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.49706	6.15000	99.39708				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	99.01662	6.25000	98.91599				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.89924	6.25000	98.79885				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.97926				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.93327				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.68574		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.71136		0.00		0	0.00	
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.83848		0.00		0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.73250		0.00		0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.38968		0.00		0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.54914		0.00		0	0.00	
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55293		0.00		0	0.00	
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.56051		0.00		0	0.00	
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.52639		0.00		0	0.00	
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43685		0.00		0	0.00	
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.26591		0.00		0	0.00	
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.06459		0.00		0	0.00	
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.92478		0.00		0	0.00	
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.40453		0.00		0	0.00	
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.38981		0.00		0	0.00	
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.79681		0.00		0	0.00	
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.57424		0.00		0	0.00	
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.35845		0.00		0	0.00	
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.23791		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	100.98535		0.00		0	0.00	
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.84236		0.00		0	0.00	
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.86513		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.86513			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.17000		106.40518		9.17000	101.11126			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.76369		100.00000	16.70065			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.23571		100.00000	10.19070			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44859			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.42000		105.17818		9.42000	100.09670			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27099			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		81.22000		100.00000	66.03564			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.98199			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		85.15365		100.00000	84.96011			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.00307			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.64836		100.00000	25.58623			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.20223			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		99.45946		100.00000	99.19137			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		97.31683		100.00000	97.06406			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		83.79529		100.00000	83.60783			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		72.98636		100.00000	72.85018			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		82.77456		100.00000	82.59183			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		62.47985		100.00000	62.32850			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21191			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.25846			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.99173			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00008		100.00000	75.00007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.74940			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.24840			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.70000	141.05126		8.70000	141.01862			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25721			0.00	0	400,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01822			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.50671			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44532			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22476			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.77500	97.11686		8.77500	97.09382			0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.92500	72.75945		8.92500	98.77193			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.46500	98.59983		9.46500	98.57465			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.73267			0.00	0	3,000,000,000.00
LHL02	On 13/12/2015	Spot Bond	10.64500	101.79047		10.64500	101.76164			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.89261			0.00	0	110,000,000.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.81234			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.80006			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.78533			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.53484			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.97553			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.82178			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.54515			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.76959			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	75.10288		100.00000	74.94867			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	99.45946		100.00000	99.19137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.87305			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.85025			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	92.23058		100.00000	92.00000			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.64506			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70318			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.67259			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.27955			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.76222			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04761			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.05478			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.40834			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.08230			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45070			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.43769			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		100.00000	49.20350		100.00000	48.98475			0.00	0	50,000,000,000.00
MBF041	On 07/08/2016	Spot Bond		100.00000	25.82489		100.00000	25.71133			0.00	0	20,000,000,000.00
MBF042	On 07/08/2017	Spot Bond		100.00000	15.52580		100.00000	15.45753		1,101,000,000,000,000.00	11,010,000,000	30,000,000,000.00	
MBP22U	On 09/09/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
MBP23U	On 13/02/2015	Spot Bond		100.00000	66.35024		100.00000	66.18950			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	23.73295		100.00000	23.67546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP25U	On 22/03/2015	Spot Bond	100.00000		57.94178		100.00000	57.80141			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.75000		103.96582		8.75000	103.94150			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64000		103.87563		8.64000	103.85163			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25993			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.17169			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.51115			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.34758			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.36447			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.44890			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.64135			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.67298			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.01000		104.13388		8.01000	104.11153			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.82000		102.80979		8.82000	102.78568			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.67500		102.75550		9.67500	102.72911			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.43500		102.36902		6.43500	102.35137			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.95797			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.99331			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66500		103.80462		9.66500	103.77767			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.64500		104.33265		7.64500	104.31138			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.49043			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.93500		101.36469		8.93500	101.34048			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.08509			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.55000		107.59425		9.55000	106.48099			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.63767		100.00000	15.59979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.85391			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.63500	101.30469		8.63500	101.28129			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.74500	102.15668		7.74500	102.13559			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.57500	104.75245		8.57500	104.72855			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	5.94334		100.89771	5.92882			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.02343		100.61875	6.00876			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	99.94495			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94410			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.94353			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.93887			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	99.93322			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.46995		100.00000	0.46881			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.46995		100.00000	0.46881			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.15500	96.77215		9.15500	96.74861			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59500	99.11152		7.59500	99.09145			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.18500	100.57231		9.18500	100.54777			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.40302			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.00000	105.56573		9.00000	105.54048			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.59992			0.00	0	0.00

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		9.49000	105.33255		9.49000	105.30601			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.85797			0.00	0	24,800,000.00
NBK14A	On 26/06/2021	Spot Bond		9.20000	101.63057		9.20000	101.50508			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.66701			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.91374			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.58579			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.50480			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92004			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83397			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.87164			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.34500	107.59227		7.34500	107.57118			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.60950			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.65000	115.88025		8.65000	115.85360			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.87500	34.85023		10.87500	34.84037			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.54500	104.42190		7.54500	104.40078			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.77919			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.46783			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.84500	105.85150		7.84500	105.82937			0.00	0	2,028,200,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93717			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	102.28081			0.00	0	0.00

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	101.82349			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.73728			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56250			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.46608			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.20405			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.38904			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	100.35301			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.38274			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.27111			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60586			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.48429			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.98564			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.91854			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.03921			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98270			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.67246			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94805			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93125			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.93055			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.21232			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.08117			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.04500	104.75581		10.04500	107.76912			0.00	0	0.00



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	101.07418			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.08000	103.48800		10.08000	106.53109			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.08117			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.96632			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96765			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.79833			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59500	106.21838		8.59500	106.19410			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.40338			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.50210			0.00	0	6,540,000,000.00
NED15	On 08/04/2024	Spot Bond	10.03000	103.45858		10.03000	106.24518			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	104.19673			0.00	0	6,750,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58999			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.02500	113.26104		12.02500	113.22511			0.00	0	18,300,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.51448			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.23038			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	167.10108		2.17000	167.08137			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71500	103.37318		8.71500	103.34923			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09031			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.05017			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34500	106.98609		9.34500	107.11901			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.56649			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.68684			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.47794			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.53333			0.00	0	0.00

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	101.50012		0.00		0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	9.54500	107.00643	9.54500	108.27519		0.00		0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.53339		0.00		0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.56655		0.00		0	0.00	
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.54441		0.00		0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	9.74500	107.02694	9.74500	107.15515		0.00		0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.61090		0.00		0	0.00	
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.58869		0.00		0	0.00	
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.59976		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.00906		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.87413		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.63297		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.51000	115.65040	8.51000	115.62407		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.95000	122.34378	8.95000	122.31468		0.00		0	200,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.06500	172.58450	2.06500	172.56462		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.42000	124.39727	9.42000	124.36599		0.00		0	0.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.15403		0.00		0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.21807		0.00		0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.89942		0.00		0	0.00	
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.98572		0.00		0	0.00	
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.46901		0.00		0	0.00	
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.52088		0.00		0	0.00	
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.74624		0.00		0	0.00	

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	102.19978			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.78903		100.00000	18.74351			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	39.08823		100.00000	38.99354			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.87500	104.92112		6.87500	104.90175			242,000,000,000.00	35,200,000	35,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.59088		100.00000	21.53858			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.27000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	60.58747		100.00000	60.44070			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01878			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.34888			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27520			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20654			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.10452			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.27761			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.19488			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.81094			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.65000	101.95822		9.65000	101.82025			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.26852			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.27604			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.27942			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.28694			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.31923			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.32673			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24040			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.64500	106.09330		6.64500	106.07411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	6.29000		99.41750		6.29000	99.40047			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.49332		8.12000	40.48451			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.64000		112.60128		6.64500	112.57580		1,560,061,823,472,000.00	34,949,069,800	08,004,544,300.00	
R158	On 15/09/2015	Spot Bond	6.64500		112.59581		6.64500	112.57580			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.54500		93.20656		6.54500	93.19025			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64500		118.67380		6.64500	118.65272			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.47500		87.51715		6.47500	87.50199			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.25000		118.70052		8.30000	118.24747		6,026,068,703,325,000.00	30,432,570,100	76,869,766,100.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.75223		8.04000	37.74410			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		35.25100		7.96000	35.24348			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		285.23227		1.66000	285.20255		12,077,488,032,000.00	7,275,595,200	25,228,269,000.00	
R201	On 21/12/2014	Spot Bond	5.91000		102.20707		5.92000	102.18724		30,649,260,000,000.00	5,186,000,000	59,980,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		228.32864		1.84000	228.30373		20,958,210,696,000.00	11,390,331,900	55,897,268,200.00	
R2023	On 28/02/2023	Spot Bond	8.05500		101.60855		8.09000	101.37614		2,730,839,503,279,500.00	39,024,146,900	54,768,484,000.00	
R203	On 15/09/2017	Spot Bond	7.05500		106.62074		7.07500	106.54480		3,929,935,949,368,000.00	57,042,657,600	103,081,519,400.00	
R2030	On 31/01/2030	Spot Bond	8.71000		94.28455		8.71000	94.26272		1,909,167,546,000,000.00	19,192,600,000	38,692,000,000.00	
R2032	On 31/03/2032	Spot Bond	8.83500		97.05753		8.83500	97.80009		826,302,210,000,000.00	93,526,000,000	50,415,653,300.00	
R2037	On 31/01/2037	Spot Bond	8.91500		96.27244		8.91500	96.24963		498,513,148,460,500.00	55,918,468,700	73,392,568,700.00	
R204	On 21/12/2018	Spot Bond	7.38000		103.39702		7.40000	103.30210		2,413,327,963,896,000.00	27,009,209,200	44,944,588,600.00	
R2044	On 31/01/2044	Spot Bond	8.99500		97.75954		8.99500	97.73617		424,564,000,000,000.00	47,200,000,000	71,000,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.00000		101.28134		9.00000	101.25712		378,537,697,800,000.00	42,059,744,200	54,390,144,200.00	
R207	On 15/01/2020	Spot Bond	7.64000		98.83724		7.66500	98.70891		2,589,488,764,036,000.00	38,938,319,900	43,884,723,200.00	
R208	On 31/03/2021	Spot Bond	7.82000		97.00139		7.85000	96.83329		977,392,158,290,000.00	24,986,209,500	58,380,746,800.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.79000	77.87238		8.84000	77.46741			2,633,156,852,901,000.00	99,562,781,900	34,517,064,000.00
R210	On 31/03/2028	Spot Bond	1.77000	172.08422		1.77000	172.06578			12,583,901,730,000.00	7,109,549,000	28,721,323,600.00
R211	On 31/01/2017	Spot Bond	0.91000	130.31313		0.81000	130.61536			18,364,530,275,000.00	20,180,802,500	93,750,480,400.00
R212	On 31/01/2022	Spot Bond	1.60000	135.28579		1.60000	135.27195			12,566,958,720,000.00	7,854,349,200	03,496,313,900.00
R213	On 28/02/2031	Spot Bond	8.67000	88.59704		8.72000	88.18898			3,511,580,717,370,000.00	05,026,611,000	46,681,038,700.00
R214	On 28/02/2041	Spot Bond	8.92000	78.45164		8.92000	78.43304			2,506,662,127,712,000.00	81,015,933,600	09,967,144,500.00
R226C	On 15/09/2014	Spot Bond	5.89000	99.45434		5.89000	99.43838			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.70500	96.16848		6.70500	96.15125			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.54500	93.20656		6.54500	93.19025			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.46500	90.36445		6.46500	90.34883			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.47500	87.51715		6.47500	87.50199			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.92500	97.91777		5.92500	97.90221			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.61500	94.56968		6.61500	94.55286			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.48500	91.69854		6.48500	91.68255			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.46500	88.85057		6.46500	88.83512			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.52500	85.95055		6.52500	85.93547			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.05000	82.03586		7.05000	82.02033			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.10000	79.11416		7.10000	79.09908			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.40500	75.53926		7.40500	75.52426			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.38500	72.90353		7.38500	72.88908			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.36500	70.37334		7.36500	70.35943			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.35500	67.90897		7.35500	67.89557			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.62500	64.50919		7.62500	64.49600			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.60500	62.21626		7.60500	62.20358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond		7.77000	59.28758		7.77000	59.27523			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.74000	57.19180		7.74000	57.17993			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.71000	55.18605		7.71000	55.17465			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.68000	53.26605		7.68000	53.25509			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.64000	51.47162		7.64000	51.46108			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.60000	49.75684		7.60000	49.74670			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.24000	45.11274		8.24000	45.10279			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.20000	43.50041		8.20000	43.49086			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.16000	41.96186		8.16000	41.95269			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.12000	40.49332		8.12000	40.48451			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.08000	39.09123		8.08000	39.08277			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.04000	37.75223		8.04000	37.74410			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.00000	36.47315		8.00000	36.46533			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.96000	35.25100		7.96000	35.24348			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68405			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.79408			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.70427			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.59004			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		15.52541		100.00000	15.48780			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.99506		100.00000	8.97327			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.49900		100.00000	19.45177			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.25027			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.23004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.70659			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	103.17328			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83854			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.46375			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49479			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.09146			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.48938			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.12541			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25411			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.66788			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.43044			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.49038			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.29751			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	102.54189			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26275			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.35460			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31879			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31879			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.31765			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.46945			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.73981			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.34503		12.35000	102.31115			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.47767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP020	On 12/02/2020	Spot Bond	100.00000		12.85327	100.00000	12.66027				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.93203				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.58730				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.47291				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.33210				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.14162				0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.99784				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.68931	100.00000	2.68287				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.64641	100.00000	14.61093				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.73575	100.00000	33.65402				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.27929	100.00000	12.24954				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.51030	100.00000	26.87687				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	103.73066				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.51432				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.15000		107.08862	9.15000	107.06245				0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.34000		93.13253	9.34000	102.63027				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.87000		87.17376	9.87000	104.55208				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	98.04719				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84500		108.43539	7.84500	108.41271				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.68876				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.12500		103.37138	9.12500	103.34618				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.41442				0.00	1,000,000,000	500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.18205				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.26590			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.40905			0.00	0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.40205			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.29500		103.81775		7.29500	103.79754			6,232,848,000,000.00	854,400,000	2,890,500,000.00
SBK9	On 10/04/2018	Spot Bond	8.90000		101.29227		8.90000	101.26817			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.10500		111.01600		8.10500	110.99203			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96500		111.16598		7.96500	111.14239			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.89500		111.24109		7.89500	111.21768			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.47500		102.74880		8.47500	102.72563			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.04000		111.08560		8.04000	111.06180			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.00500		111.12310		8.00500	111.09940			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.06971			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.19646			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.80099			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.12500		105.53658		8.12500	105.51375			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.99422			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.97078			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.99145			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.00000		107.31435		9.00000	107.28854			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.95000		103.08428		9.95000	103.05708			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.91492			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.90331			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.76824			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	104.02308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond		8.49000	103.37420		8.49000	103.35085			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	12.70509		100.00000	12.67666			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.63000	102.85340		9.63000	102.82668			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53902			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.14000	99.69982		9.14000	99.67548			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.00000	95.99901		9.00000	95.97605			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.11958			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.95000	100.42315		9.95000	100.39651			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.55000	97.13679		9.55000	97.11217			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.69500	107.57674		7.69500	107.55467			0.00	0	6,523,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.19000	128.75529		2.19000	273.99650			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.45500	102.60493		1.45500	128.61170			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	105.67000			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	100.57577			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	15.44918		100.00000	15.41175			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	162.49645		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.08000	112.96586		2.08000	126.70590			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.31591		6.50000	102.29803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.19085			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85459			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.90838			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.10500	100.15234		9.10500	100.12798			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.16873			0.00	0	60,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.94388			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.96693			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.88448			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	16.49477		100.00000	16.45481			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20938			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	64.58085		100.00000	64.37922			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10589			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.33341		100.00000	23.27688			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	25.75167		100.00000	25.67127			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.07874		100.00000	24.96075			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.94500	103.01180		7.94500	102.98963			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.00000	98.10440		9.00000	98.91435			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.42500	102.88205		8.42500	102.85898			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.57882			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.61941			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.88065			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.63068			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.23129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01		On 28/06/2016	Spot Bond	8.17500	103.65139		8.17500	103.62871			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.58803			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84586			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.50303			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.40000	96.78413		9.40000	96.75984			0.00	0	1,420,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49470			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99423			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36447			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.45800	89.33391		9.45800	89.31136			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.52000	89.05902		9.52000	89.03640			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.16500	101.75824		7.16500	101.73876			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.92500	93.46161		8.92500	93.43944			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12930			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.25500	103.33675		8.25500	103.31404			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	107.87747		2.45000	108.27532			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.35000	99.86307		8.35000	99.84075			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.03631			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.72000	107.00789		9.72000	106.98014			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.32405			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.99259			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.07070			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.95000	79.42517		9.95000	79.40423			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.44395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.52394		0.00		0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.47972		0.00		0	0.00	
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88534		0.00		0	0.00	
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.86894		0.00		0	0.00	
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81983		0.00		0	0.00	
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.75377		0.00		0	0.00	
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.70449		0.00		0	0.00	
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.52384		0.00		0	0.00	
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.50821		0.00		0	0.00	
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.40919		0.00		0	0.00	
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SY1124	On 14/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.95134		0.00		0	0.00	
SY1125	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94320		0.00		0	0.00	
SY1126	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94320		0.00		0	0.00	
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.80159		0.00		0	0.00	
SY1128	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.88308		0.00		0	0.00	
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.83347		0.00		0	0.00	
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.81669		0.00		0	0.00	
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.84991		0.00		0	0.00	
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.74963		0.00		0	0.00	
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.69951		0.00		0	0.00	
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.56163		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.58285			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.04135		0.00000	97.34873			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.10500	110.33441		7.10500	110.31336			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000	103.90320		8.91000	103.87845			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	84.34389		100.00000	84.15220			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.85902		100.00000	31.23089			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44952			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.13174			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87694			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.33162			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.84305			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92267			0.00	0	100,000,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.97217			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.71996			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.21242			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.03412			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.26049			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89500	101.78358		7.89500	101.76217			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.47074			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.48353			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.52314		7.83000	100.50217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.46370			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47969			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49963			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.46370			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.47969			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.36171		7.16000	100.45984			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.51098			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50843			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.56958			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56131			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.80946			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78123			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46306			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.48353			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.58218		8.73000	100.46548			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.46114			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47969			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.87000		93.72607		8.87000	98.24682			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.45730			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47969			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.51226			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50523			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50268			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.56830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56576			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.54349			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76552			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.76804			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.75546			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49168			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.13397		101.06155	6.11897			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.46114			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.62301			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.51863			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.54412			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.81196			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84847			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.48196			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48844			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.48196			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.48844			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.49168			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.47807			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.48844			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52407			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.52407			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.52407			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57582			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.58874			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57259			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83016			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.84619			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83978			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.54500	106.35634		7.54500	106.33481			0.00	0	4,496,170,000.00
TL20	On 22/02/2020	Spot Bond	9.66500	87.58510		9.66500	87.53263			9,665,000,000,000.00	1,000,000,000	2,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.91500	106.00612		7.91500	105.98376			0.00	0	21,568,200,000.00
TN20	On 17/09/2020	Spot Bond	9.20000	110.16964		9.20000	110.14272			92,405,720,000.00	10,044,100	13,004,500,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.71278		100.00000	0.71055			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.41000	111.29725		9.41000	111.26944			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64000	98.88309		9.64000	98.85738			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.62000	96.82020		9.62000	96.79548			1,222,164,242,000.00	127,044,100	3,721,044,100.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.67709			0.00	2,800,000,000	1,400,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.67261			0.00	2,800,000,000	3,511,354,400.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92812			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.92367			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.92168			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.92139			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.91118			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.89026			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.85817			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.67357			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.54961			0.00	0	20,000,000.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.58862			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.32176		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.31374		9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.31470		100.00000	10.28809			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.26854			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.34999			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.39522			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.40426			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.65709			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.21454			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.52347		100.00000	11.47280			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.17674			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.49626			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.29332			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.29095			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.58834			0.00	0	15,000,000,000.00
TSP159	On 21/08/2014	Spot Bond		0.00000	104.00038		0.00000	99.83072			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.84547			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.15958			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.35020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.96832			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.73523			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.87717			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.50495			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.80127			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.52339			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.40954			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.81850			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.67331			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	100.00000	50.57297		100.00000	50.47702			0.00	0	10,700,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.42214		100.00000	14.38720			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92964			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	72.72953		100.00000	72.45507			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.46345			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28052			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35832			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34126			0.00	9,900,000,000	9,900,000,000.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.30812			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.30058			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29147			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.23965			0.00	5,100,000,000	5,100,000,000.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.44085			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.34313			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.28685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.31256			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.25000		111.73867		9.25000	111.71121			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47368			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.82982			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.41500		106.21564		9.41500	106.18908			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.76686			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.73491			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.05591			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.05771			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.05786			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.80898			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.83185			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500		111.57303		7.03500	111.55207			593,050,500,000.00	84,300,000	10,384,300,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		239.17131		1.30000	239.14879			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.96500		103.38494		6.96500	103.36572			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.57500		105.36655		7.57500	105.34527			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.95500		105.93569		7.95500	105.91325			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.29000		105.05142		8.29000	105.02824			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.39000		104.94696		8.39000	104.92353			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.59500		94.43068		6.59500	94.41403			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.52500		92.66887		6.52500	92.65261			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.93500		98.24280		5.93500	98.22711			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.59500		94.41403		6.59500	94.39738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.34500	69.05466		7.34500	69.04113			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	43.85943		100.00000	43.77622			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.21535		100.00000	23.17130			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>40,988,880,197,599,000.00</b>	<b>1,752,808,200</b>	<b>97 624 170 500.00</b>
<b>Grand Total:</b>										<b>40,988,892,408,217,100.00</b>	<b>1,752,961,486</b>	<b>97 627 888 318.00</b>