



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 14/07/2014	Any day expiry		10.70450	10.70450		10.72490	10.72490		10.07	16,056,750.00	1,500	0.00
\$ / R	On 15/07/2014	Any day expiry		10.68890	10.68890		10.72490	10.72490		10.13	0.00	0	0.00
\$ / R	On 15/07/2014	Any day expiry	10.59	Call	102.70430	0.10270	142.29600	0.14230	102.704	14.01	0.00	0	7,000.00
\$ / R	On 16/07/2014	Any day expiry		10.68890	10.68890		10.72490	10.72490		10.13	0.00	0	0.00
\$ / R	On 16/07/2014	Any day expiry	10.70	Call	26.74850	0.02675	60.11710	0.06012	26.748	10.13	0.00	0	5,000.00
\$ / R	On 16/07/2014	Any day expiry	10.73	Put	58.36870	0.05837	51.42830	0.05143	58.369	10.73	0.00	0	5,000.00
\$ / R	On 28/07/2014	Any day expiry		10.70820	10.70820		10.74580	10.74580		9.58	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.68	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	42.99430	0.04299	60.75760	0.06076	42.994	10.44	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry		10.71000	10.71000		10.74760	10.74760		9.65	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	141.95250	0.14195	123.54150	0.12354	141.953	10.33	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.02390	0.00002	0.04170	0.00004	0.024	22.70	0.00	0	500.00
\$ / R	On 07/08/2014	Any day expiry		10.72580	10.72580		10.76330	10.76330		9.93	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	159.44610	0.15945	142.05230	0.14205	159.446	10.20	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	50.23890	0.05024	66.12620	0.06613	50.239	10.61	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	224.43890	0.22444	202.82620	0.20283	224.439	10.61	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.72760	10.72760		10.76500	10.76500		9.96	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	105.74270	0.10574	129.29160	0.12929	105.743	9.98	0.00	0	250.00

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 22/08/2014	Any day expiry		10.75230	10.75230	10.78970	10.78970		10.02	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	15.80530	0.01581		13.17080	0.01317	15.805	9.60	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	2.16470	0.00216		3.13130	0.00313	2.165	15.44	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.76120	10.76120	10.79850	10.79850		9.98	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	172.64510	0.17265		155.24050	0.15524	172.645	10.21	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	0.40820	0.00041		0.54710	0.00055	0.408	17.55	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.76300	10.76300	10.80030	10.80030		9.99	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.01110	0.00001		0.01130	0.00001	0.011	19.49	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	86.21550	0.08622		100.65580	0.10066	86.215	10.94	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.78260	10.78260	10.81990	10.81990		10.14	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	191.48940	0.19149		214.41070	0.21441	191.489	10.07	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.79500	10.79500	10.83240	10.83240		10.20	777,445,105.00	72,019	675,841.00
\$ / R	8.80	Put	Foreign Exchange Future	0.26510	0.00027		0.30170	0.00030	0.265	16.46	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	0.33100	0.00033		0.37290	0.00037	0.331	16.10	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	0.35000	0.00035		0.39330	0.00039	0.350	16.01	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	0.46330	0.00046		0.51400	0.00051	0.463	15.56	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	4.58360	0.00458		4.56440	0.00456	4.584	12.00	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	8.70940	0.00871		8.32920	0.00833	8.709	10.87	0.00	0	72,800.00
\$ / R	10.10	Put	Foreign Exchange Future	11.82610	0.01183		11.11310	0.01111	11.826	10.36	0.00	0	600.00
\$ / R	10.19	Put	Foreign Exchange Future	15.69500	0.01569		14.52880	0.01453	15.695	9.89	0.00	0	6,220.00
\$ / R	10.20	Put	Foreign Exchange Future	16.20390	0.01620		14.97560	0.01498	16.204	9.84	0.00	0	48,650.00
\$ / R	10.21	Put	Foreign Exchange Future	16.73070	0.01673		15.43770	0.01544	16.731	9.79	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	17.84120	0.01784		16.41010	0.01641	17.841	9.69	0.00	0	27,284.00
\$ / R	10.25	Put	Foreign Exchange Future	19.03130	0.01903		17.45080	0.01745	19.031	9.59	0.00	0	10,900.00
\$ / R	10.30	Put	Foreign Exchange Future	25.07430	0.02507		22.85780	0.02286	25.074	9.64	0.00	0	7,700.00
\$ / R	10.38	Put	Foreign Exchange Future	37.72560	0.03773		34.17950	0.03418	37.726	9.73	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	436.52700	0.43653		469.98470	0.46998	436.527	9.75	0.00	0	2,000.00
\$ / R	10.40	Put	Foreign Exchange Future	41.52700	0.04153		37.58470	0.03758	41.527	9.75	0.00	0	900.00
\$ / R	10.48	Put	Foreign Exchange Future	59.58660	0.05959		53.80820	0.05381	59.587	9.84	0.00	0	4,000.00
\$ / R	10.50	Call	Foreign Exchange Future	359.86070	0.35986		390.96000	0.39096	359.861	9.86	1,079,582.10	3,000	6,500.00
\$ / R	10.50	Put	Foreign Exchange Future	64.86070	0.06486		58.56000	0.05856	64.861	9.86	0.00	0	13,300.00
\$ / R	10.51	Call	Foreign Exchange Future	352.61650	0.35262		383.44640	0.38345	352.617	9.87	0.00	0	5,000.00
\$ / R	10.52	Put	Foreign Exchange Future	70.45300	0.07045		63.60770	0.06361	70.453	9.88	0.00	0	4,700.00
\$ / R	10.55	Put	Foreign Exchange Future	79.45750	0.07946		71.75250	0.07175	79.458	9.92	0.00	0	10,000.00
\$ / R	10.57	Call	Foreign Exchange Future	310.87980	0.31088		339.97300	0.33997	310.880	9.94	0.00	0	5,000.00
\$ / R	10.57	Put	Foreign Exchange Future	85.87980	0.08588		77.57300	0.07757	85.880	9.94	0.00	0	4,000.00
\$ / R	10.59	Put	Foreign Exchange Future	92.64330	0.09264		83.71440	0.08371	92.643	9.96	0.00	0	20,000.00
\$ / R	10.60	Call	Foreign Exchange Future	291.15370	0.29115		319.30880	0.31931	291.154	9.97	0.00	0	600.00
\$ / R	10.60	Put	Foreign Exchange Future	96.15370	0.09615		86.90880	0.08691	96.154	9.97	0.00	0	9,000.00
\$ / R	10.65	Put	Foreign Exchange Future	115.02200	0.11502		104.12090	0.10412	115.022	10.03	0.00	0	9,000.00
\$ / R	10.67	Call	Foreign Exchange Future	248.18730	0.24819		273.99980	0.27400	248.187	10.05	0.00	0	5,000.00
\$ / R	10.71	Put	Foreign Exchange Future	140.59210	0.14059		127.58750	0.12759	140.592	10.10	0.00	0	20,159.00
\$ / R	10.75	Call	Foreign Exchange Future	204.42480	0.20442		227.36850	0.22737	204.425	10.14	0.00	0	1,050.00
\$ / R	10.82	Put	Foreign Exchange Future	196.91750	0.19692		179.93680	0.17994	196.918	10.28	0.00	0	9,000.00
\$ / R	10.83	Put	Foreign Exchange Future	203.02230	0.20302		185.70560	0.18571	203.022	10.32	0.00	0	6,500.00
\$ / R	10.84	Call	Foreign Exchange Future	164.21100	0.16421		183.96180	0.18396	164.211	10.37	0.00	0	5,000.00
\$ / R	10.90	Call	Foreign Exchange Future	143.03090	0.14303		0.00000	0.00000	143.031	10.62	286,061.80	2,000	1,000.00
\$ / R	10.93	Call	Foreign Exchange Future	133.46470	0.13346		150.33270	0.15033	133.465	10.75	0.00	0	7,700.00

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	11.00	Call	113.55550	0.11356	128.36750	0.12837	113.555	11.05	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	318.55550	0.31856	295.96750	0.29597	318.555	11.05	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	90.24560	0.09025	102.44100	0.10244	90.246	11.47	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	88.20670	0.08821	100.16130	0.10016	88.207	11.52	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	64.29560	0.06430	73.28220	0.07328	64.296	12.11	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	51.57840	0.05158	58.87060	0.05887	51.578	12.54	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	46.40820	0.04641	53.05770	0.05306	46.408	12.76	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	40.14440	0.04014	45.99570	0.04600	40.144	13.08	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	38.54000	0.03854	44.18310	0.04418	38.540	13.17	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	37.76660	0.03777	43.30770	0.04331	37.767	13.21	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	742.76660	0.74277	710.90770	0.71091	742.767	13.21	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	37.01050	0.03701	42.45370	0.04245	37.011	13.26	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	19.48840	0.01949	22.52410	0.02252	19.488	14.78	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	13.65990	0.01366	15.88970	0.01589	13.660	15.14	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,218.65990	1.21866	1,183.48970	1.18349	1,218.660	15.14	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	6.50720	0.00651	7.68210	0.00768	6.507	15.51	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	5.20740	0.00521	6.17370	0.00617	5.207	15.62	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	4.65650	0.00466	5.53220	0.00553	4.656	15.67	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	4.04790	0.00405	4.82160	0.00482	4.048	15.74	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	1.68970	0.00169	2.04430	0.00204	1.690	16.17	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.80790	10.80790	10.84530	10.84530		10.29	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	70.97560	0.07098	64.69700	0.06470	70.976	9.98	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	82.64780	0.08265	75.51740	0.07552	82.648	10.02	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.81520	10.81520	10.85280	10.85280		10.36	27,134,550.00	2,500	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	193.52610	0.19353	179.93720	0.17994	193.526	10.36	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	1.69520	0.00170	2.82640	0.00283	1.695	16.88	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.82080	10.82080	10.85830	10.85830		10.34	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.14400	0.00014	0.13880	0.00014	0.144	18.03	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	156.43830	0.15644	173.18600	0.17319	156.438	10.98	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.83740	10.83740	10.87510	10.87510		10.60	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	270.60250	0.27060	295.07320	0.29507	270.603	10.46	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.87750	10.87750	10.91560	10.91560		10.79	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.56030	0.00056	0.62120	0.00062	0.560	17.47	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	214.42910	0.21443	201.96650	0.20197	214.429	10.73	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	142.74050	0.14274	155.73060	0.15573	142.740	12.22	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	8.42000	0.00842	10.30880	0.01031	8.420	18.18	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.88930	10.88930	10.92750	10.92750		10.99	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	34.25810	0.03426	32.78440	0.03278	34.258	10.40	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	64.00030	0.06400	69.41060	0.06941	64.000	14.67	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.93040	10.93040	10.96880	10.96880		11.23	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	228.40680	0.22841	215.40430	0.21540	228.407	11.00	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	22.41390	0.02241	24.90950	0.02491	22.414	20.31	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.93630	10.93630	10.97470	10.97470		11.25	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.30300	0.00130	1.34790	0.00135	1.303	17.09	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	198.21500	0.19822	213.39610	0.21340	198.215	12.24	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.96170	10.96170	11.00030	11.00030		11.29	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.96370	10.96370	11.00230	11.00230		11.30	16,664,824.00	1,520	171,888.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	6.35230	0.00635	6.60520	0.00661	6.352	14.08	0.00	0	1,402.00

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	9.44	Put	11.33670	0.01134	11.76110	0.01176	11.337	12.78	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	20.40840	0.02041	21.04120	0.02104	20.408	11.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	25.07260	0.02507	25.08620	0.02509	25.073	11.22	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	34.36020	0.03436	33.63380	0.03363	34.360	11.06	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	907.96390	0.90796	945.46760	0.94547	907.964	10.92	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	44.26390	0.04426	43.16760	0.04317	44.264	10.92	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	735.29110	0.73529	771.66770	0.77167	735.291	10.65	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	78.49100	0.07849	75.96620	0.07597	78.491	10.60	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	80.29990	0.08030	77.69630	0.07770	80.300	10.59	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	82.14340	0.08214	79.45730	0.07946	82.143	10.57	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	85.93370	0.08593	83.08080	0.08308	85.934	10.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	100.50560	0.10051	94.78170	0.09478	100.506	10.57	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	103.29440	0.10329	96.85860	0.09686	103.294	10.59	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	118.01850	0.11802	110.85420	0.11085	118.019	10.66	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	124.27330	0.12427	116.80760	0.11681	124.273	10.69	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	134.05360	0.13405	126.12590	0.12613	134.054	10.73	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	151.41970	0.15142	142.69940	0.14270	151.420	10.80	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	162.48790	0.16249	153.27690	0.15328	162.488	10.84	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	190.20960	0.19021	179.81890	0.17982	190.210	10.94	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	436.60260	0.43660	464.29610	0.46430	436.603	10.98	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	430.94370	0.43094	458.46030	0.45846	430.944	11.00	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	243.90290	0.24390	231.40530	0.23141	243.903	11.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	367.21440	0.36721	392.59960	0.39260	367.214	11.17	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	299.85470	0.29985	285.36880	0.28537	299.855	11.27	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	341.12660	0.34113	322.93990	0.32294	341.127	11.45	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	405.58310	0.40558	385.42540	0.38543	405.583	11.77	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	474.43730	0.47444	452.43850	0.45244	474.437	12.08	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	166.42120	0.16642	178.32360	0.17832	166.421	13.02	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	147.02590	0.14703	157.39390	0.15739	147.026	13.38	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	143.80380	0.14380	153.94420	0.15394	143.804	13.45	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	142.22560	0.14223	152.25410	0.15225	142.226	13.48	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	97.57480	0.09757	104.32710	0.10433	97.575	14.66	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	96.61580	0.09662	103.29510	0.10330	96.616	14.70	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	88.39940	0.08840	94.58890	0.09459	88.399	14.98	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	73.69660	0.07370	78.78730	0.07879	73.697	15.58	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	73.01650	0.07302	78.05670	0.07806	73.016	15.61	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	41.14630	0.04115	43.73900	0.04374	41.146	17.80	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	39.43450	0.03943	41.89330	0.04189	39.434	17.99	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	36.12060	0.03612	37.61010	0.03761	36.121	18.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	35.92410	0.03592	37.40880	0.03741	35.924	18.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	15.61410	0.01561	17.42220	0.01742	15.614	23.36	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.96950	10.96950	11.00820	11.00820		11.28	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	234.61610	0.23462	222.61030	0.22261	234.616	11.07	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	33.97700	0.03398	35.41610	0.03542	33.977	21.26	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.98520	10.98520	11.02400	11.02400		11.41	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.08040	0.00208	2.14060	0.00214	2.080	16.77	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	257.38810	0.25739	275.07270	0.27507	257.388	12.03	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.05620	11.05620	11.09520	11.09520		11.60	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	3.50610	0.00351	3.46730	0.00347	3.506	16.46	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	245.55920	0.24556	233.86440	0.23386	245.559	11.19	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	325.47970	0.32548	344.85200	0.34485	325.480	12.03	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	58.83060	0.05883	60.11780	0.06012	58.831	22.79	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.11210	11.11210	11.15100	11.15100		11.81	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	252.66240	0.25266	240.86130	0.24086	252.662	11.31	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	71.57720	0.07158	75.23460	0.07523	71.577	22.98	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.11410	11.11410	11.15300	11.15300		11.81	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.45030	0.00445	4.51850	0.00452	4.450	16.09	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	400.28320	0.40028	421.57940	0.42158	400.283	11.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.15000	11.15000	11.18890	11.18890		11.96	0.00	0	22,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	72.77730	0.07278	69.84840	0.06985	72.777	11.36	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	109.68640	0.10969	104.90980	0.10491	109.686	11.21	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	152.21700	0.15222	145.35110	0.14535	152.217	11.08	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	234.43250	0.23443	224.14630	0.22415	234.433	11.27	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	251.57890	0.25158	240.66250	0.24066	251.579	11.34	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	302.23330	0.30223	289.54840	0.28955	302.233	11.53	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	213.11410	0.21311	225.71600	0.22572	213.114	14.13	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	137.39020	0.13739	146.06050	0.14606	137.390	15.69	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	104.24660	0.10425	110.98220	0.11098	104.247	16.79	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	82.57570	0.08258	87.70470	0.08770	82.576	21.28	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17200	11.17200	11.21080	11.21080		11.98	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	258.68630	0.25869	246.52520	0.24653	258.686	11.41	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	68.58780	0.06859	74.42540	0.07443	68.588	22.45	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.23710	11.23710	11.27600	11.27600		12.26	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	262.09370	0.26209	251.18350	0.25118	262.094	11.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	76.64510	0.07665	81.28380	0.08128	76.645	22.47	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.29810	11.29810	11.33690	11.33690		12.45	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	265.26740	0.26527	255.06980	0.25507	265.267	11.53	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	79.08720	0.07909	82.33890	0.08234	79.087	22.40	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.33180	11.33180	11.37050	11.37050		12.59	0.00	0	9,846.00
\$ / R	On 26/06/2015	Any day expiry			11.36120	11.36120	11.39990	11.39990		12.61	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	266.72380	0.26672	259.32430	0.25932	266.724	11.56	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	78.20150	0.07820	79.45670	0.07946	78.201	22.33	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.43090	11.43090	11.46980	11.46980		12.89	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	274.80110	0.27480	266.52930	0.26653	274.801	11.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	86.43320	0.08643	87.09280	0.08709	86.433	22.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.49240	11.49240	11.53210	11.53210		13.07	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	282.23180	0.28223	273.89990	0.27390	282.232	11.95	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	83.15330	0.08315	83.84980	0.08385	83.153	22.02	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.53060	11.53060	11.57080	11.57080		13.21	0.00	0	160.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	209.45160	0.20945	204.13220	0.20413	209.452	11.92	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	301.73940	0.30174	308.93430	0.30893	301.739	16.22	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.56040	11.56040	11.60080	11.60080		13.23	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	287.12540	0.28713	279.35470	0.27935	287.125	12.07	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	83.70590	0.08371	89.14230	0.08914	83.706	21.74	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.62410	11.62410	11.66530	11.66530		13.38	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	292.47940	0.29248	284.28410	0.28428	292.479	12.20	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	92.01420	0.09201	93.01160	0.09301	92.014	21.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.68350	11.68350	11.72540	11.72540		13.57	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	296.32010	0.29632	287.63010	0.28763	296.320	12.30	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	82.83490	0.08283	84.05440	0.08405	82.835	21.45	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.72390	11.72390	11.76620	11.76620		13.67	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,095.99890	1.09600	1,126.75050	1.12675	1,095.999	12.48	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.73870	11.73870	11.78130	11.78130		13.67	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	298.48000	0.29848	289.69130	0.28969	298.480	12.35	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	79.06550	0.07907	80.35230	0.08035	79.066	21.43	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.79500	10.79500	10.83240	10.83240		10.20	0.00	0	924.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.96370	10.96370	11.00230	11.00230		11.30	54,818.50	5	52.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	44,231.82340	0.44232	47,018.26760	0.47018	44,231.823	10.97	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.15000	11.15000	11.18890	11.18890		11.96	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.43290	18.43290	18.51850	18.51850		10.05	2,488,441.50	135	42,607.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	8.79220	0.00879	8.22060	0.00822	8.792	13.48	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	19.59120	0.01959	19.24460	0.01924	19.591	10.62	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	23.33270	0.02333	22.75730	0.02276	23.333	9.94	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	36.28240	0.03628	31.06360	0.03106	36.282	9.09	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	43.22690	0.04323	36.86550	0.03687	43.227	9.15	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	130.16010	0.13016	153.54940	0.15355	130.160	11.11	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	68.10670	0.06811	80.65510	0.08066	68.107	11.95	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	64.31160	0.06431	76.03290	0.07603	64.312	12.03	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	47.15700	0.04716	55.21410	0.05521	47.157	12.51	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.70390	18.70390	18.79150	18.79150		11.12	0.00	0	10,111.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	427.26480	0.42726	389.01820	0.38902	427.265	10.96	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.83430	18.83430	18.92240	18.92240		11.39	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	325.91590	0.32592	298.78570	0.29879	325.916	10.84	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	447.54350	0.44754	413.41310	0.41341	447.543	11.08	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	511.50560	0.51151	474.08520	0.47409	511.506	11.20	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	151.44360	0.15144	166.38280	0.16638	151.444	14.28	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	90.17350	0.09017	101.23270	0.10123	90.174	14.58	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	88.75050	0.08875	99.70720	0.09971	88.750	14.58	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.99550	18.99550	19.08350	19.08350		11.79	0.00	0	250.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.27330	19.27330	19.36040	19.36040		12.21	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10630	0.10630	0.10697	0.10697		12.59	0.00	0	2,764.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10803	0.10803	0.10872	0.10872		13.99	0.00	0	13,501.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10998	0.10998	0.11068	0.11068		14.26	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.71160	14.71160	14.73710	14.73710		9.98	8,503,304.80	578	70,159.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	7.83960	0.00784	7.88560	0.00789	7.840	10.77	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	19.35590	0.01936	19.09380	0.01909	19.356	10.00	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	31.24800	0.03125	30.58570	0.03059	31.248	9.77	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	85.91380	0.08591	83.36940	0.08337	85.914	9.86	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	93.86000	0.09386	91.03100	0.09103	93.860	9.87	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	40.37390	0.04037	43.76500	0.04377	40.374	12.64	0.00	0	49,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	14.55380		0.01455		15.42550	0.01543	14.554	14.35	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.94760		14.94760		14.97470	14.97470		10.98	0.00	0	13,670.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	38.04690		0.03805		38.87350	0.03887	38.047	11.32	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	58.43180		0.05843		59.08160	0.05908	58.432	11.03	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	119.94420		0.11994		124.59860	0.12460	119.944	13.77	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.20900		15.20900		15.23640	15.23640		11.57	0.00	0	2,526.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.46790		15.46790		15.49440	15.49440		12.00	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			497.91800		497.91800		496.57600	496.57600			0.00	0	0.00
AL12	On 06/11/2014	Index Future			505.29300		505.29300		503.95000	503.95000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			513.08500		513.08500		511.72000	511.72000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.30600		425.30600		424.63700	424.63700			0.00	0	0.00
AL37	On 06/11/2014	Index Future			431.60600		431.60600		430.94300	430.94300			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			500.55200		500.55200		499.40500	499.40500			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			507.96600		507.96600		506.82200	506.82200			0.00	0	1.00
ALBI	On 07/08/2014	Index Future			454.94500		454.94500		454.01100	454.01100			0.00	0	597.00
ALBI	On 06/11/2014	Index Future			461.68400		461.68400		460.75400	460.75400			0.00	0	48.00
ALBI	On 05/02/2015	Index Future			468.80400		468.80400		467.85800	467.85800			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.09480		10.09480		10.11740	10.11740		10.21	0.00	0	14,005.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.19110		10.19110		10.21500	10.21500		10.23	0.00	0	7,835.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	46.71710		0.04672		43.29100	0.04329	46.717	10.71	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	113.00900		0.11301		112.27340	0.11227	113.009	10.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	342.57550		0.34258		363.12610	0.36313	342.576	10.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	106.03550		0.10604		114.86430	0.11486	106.035	11.48	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	97.67420		0.09767		105.79310	0.10579	97.674	11.59	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.29970		10.29970		10.32410	10.32410		10.79	0.00	0	306.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.40930		10.40930		10.43280	10.43280		11.37	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.04890		10.04890		10.09080	10.09080		9.48	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.18390		10.18390		10.22700	10.22700		10.34	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			31.86430		31.86430		-42.71220	-42.71220			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			734.70270		734.70270		765.72210	765.72210			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			820.57300		820.57300		852.40140	852.40140			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			4.40490		4.40490		5.13480	5.13480			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			673.65880		673.65880		704.93050	704.93050			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			94.60340		94.60340		103.61450	103.61450			0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFU	On 21/07/2014	Can-Do Future	333.22490		333.22490		856.23650	856.23650			0.00	0	24.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	55.21760		55.21760		57.90810	57.90810			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.11520		12.11520		12.13970	12.13970		10.08	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.31490		12.31490		12.34010	12.34010		11.28	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.53770		12.53770		12.56310	12.56310		12.03	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.73060		1.73060		1.73810	1.73810		9.99	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.74920		1.74920		1.75700	1.75700		10.94	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	124.03331		124.03331		124.02771	124.02771			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.40588		124.40588		124.40375	124.40375			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.65517		84.41091		9.68157	84.21620			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.75629		81.87754		9.78322	81.68232			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.85656		83.14111		9.88447	82.94224			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	453.64500		453.64500		452.74200	452.74200			13,609,350.00	3	521.00
GOVI	On 06/11/2014	GOVI	460.36400		460.36400		459.46600	459.46600			0.00	0	105.00
GOVI	On 05/02/2015	GOVI	467.46300		467.46300		466.55000	466.55000			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.23706		117.23706		117.23263	117.23263			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.98932		118.98932		118.98823	118.98823			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	122.18404		122.18404		122.17864	122.17864			0.00	0	1,015.00
I2038	On 06/11/2014	Bond Future	124.01015		124.01015		124.00835	124.00835			0.00	0	900.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	122.33087		122.33087		122.32540	122.32540			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	122.81399		122.81399		122.81179	122.81179			0.00	0	5,348.00
I2050	On 07/08/2014	Bond Future	128.07376		128.07376		128.06777	128.06777			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.98795		129.98795		129.98574	129.98574			0.00	0	2,112.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	217.36600		217.36600		217.33400	217.33400			0.00	0	713.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014		Index Future	220.61300	220.61300		220.58900	220.58900			0.00	0	640.00
IGOV	On 05/02/2015		Index Future	224.04100	224.04100		224.01600	224.01600			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	588.98100	588.98100		588.94200	588.94200			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	597.84400	597.84400		597.81000	597.81000			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.31204	143.31204		143.30941	143.30941			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.81000	94.19000		5.81000	94.19000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.15000	93.85000		6.17000	93.83000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.28000	93.72000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.35000	93.65000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.48000	93.52000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.74000	93.26000		6.80000	93.20000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.98000	93.02000		7.01000	92.99000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.20000	92.80000		7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.36000	92.64000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.50000	92.50000		7.52000	92.48000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.63000	92.37000		7.65000	92.35000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.47530	9.47530		9.50750	9.50750		7.10	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.54220	9.54220		9.57210	9.57210		8.59	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.36280	1.36280		1.36050	1.36050			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36340	1.36340		1.36110	1.36110			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.72485	112.50850		6.76494	112.46470		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	6.96024	107.36399		7.00923	107.32274		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.30815	109.02109		7.38070	108.97834		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	8.33481	117.97790		8.36609	117.71295		8.86	117,977.90	1	40,078.00
R186	On 07/08/2014	7.60	Call	6.87000	0.00687		8.27000	0.00827	6.870	8.61	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	192.54000	0.19254		191.22000	0.19122	192.540	8.76	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	749.76000	0.74976		710.18000	0.71018	749.760	8.86	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	723.28000	0.72328		892.67000	0.89267	723.280	8.96	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	179.66000	0.17966		256.80000	0.25680	179.660	9.10	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	42.72000	0.04272		71.66000	0.07166	42.720	9.23	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	4.67000	0.00467		10.09000	0.01009	4.670	9.38	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.41531	119.72656		8.44733	119.46110		9.50	0.00	0	23,112.00
R186	On 06/11/2014	9.17	Put	598.06000	0.59806		665.83000	0.66583	598.060	9.80	0.00	0	2,010.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/02/2015	Bond Future			8.49173		116.27880		8.52505	116.00836		10.02	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,858.64000		1.85864	1,967.12000	1.96712	1,858.640		10.26	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.20482		287.20482	287.19434	287.19434				0.00	0	0.00
R197	On 06/11/2014	Bond Future			291.49731		291.49731	291.49516	291.49516				0.00	0	905.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.93083		102.19959	5.97402	102.18408			1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.99021		229.99021	229.98074	229.98074			10.28	0.00	0	126.00
R202	On 06/11/2014	Bond Future			233.42781		233.42781	233.42477	233.42477				0.00	0	44,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.14744		101.05368	8.18394	100.83569			7.32	0.00	0	11,508.00
R2023	On 06/11/2014	Bond Future			8.23772		98.63142	8.27528	98.41310			8.03	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.32579		100.15327	8.36515	99.93081			8.10	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.27411		106.01125	7.31158	105.90746			2.86	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	18.32000		0.01832	17.75000	0.01775	18.320		2.79	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.40268		103.41960	7.44270	103.31732			2.96	0.00	0	6,432.00
R203	On 06/11/2014	Bond Future	6.84	Call	179.65000		0.17965	166.16000	0.16616	179.650		2.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	263.75000		0.26375	244.77000	0.24477	263.750		2.89	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.53543		105.01549	7.58020	104.91079			2.91	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,103.89000		1.10389	1,052.04000	1.05204	1,103.890		2.90	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.80053		93.55997	8.83689	93.27121				0.00	0	1,868.00
R2030	On 06/11/2014	Bond Future			8.88022		94.94700	8.91739	94.65667				0.00	0	2,313.00
R2030	On 05/02/2015	Bond Future			8.95757		92.40503	8.99604	92.10955				0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.02925		95.21590	9.05545	94.97623				0.00	0	8,604.00
R2037	On 06/11/2014	Bond Future			9.10526		96.62755	9.13194	96.38705				0.00	0	1,398.00
R2037	On 05/02/2015	Bond Future			9.17912		93.86109	9.20669	93.61620				0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.55464		102.74948	7.59678	102.59398			4.16	0.00	0	14,507.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.78	Put	146.33000	0.14633		207.40000	0.20740		146.330	4.23	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.66569		104.27244		7.71003	104.11762		4.21	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	528.33000	0.52833		591.65000	0.59165		528.330	4.27	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.77398		101.84695		7.82196	101.68891		4.34	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.08240		100.44023		9.10849	100.17660			166,730,781.80	1,660	10,044.00
R2048	On 06/11/2014	Bond Future			9.15645		97.50310		9.18304	97.23835			11,602,868.90	119	9,070.00
R2048	On 05/02/2015	Bond Future			9.22864		99.00753		9.25611	98.73799			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			7.79155		98.18385		7.82835	98.02599		5.30	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.89288		99.63913		7.93114	99.48180		5.40	0.00	0	434.00
R207	On 05/02/2015	Bond Future			7.99258		97.53542		8.03340	97.37490		5.60	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.07111		99.18015		8.11429	99.01795		5.58	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,376.97000	1.37697		1,321.66000	1.32166		1,376.970	5.45	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			7.95500		96.33882		7.99167	96.15983		6.20	0.00	0	16,414.00
R208	On 07/08/2014	Bond Future	8.28	Put	124.24000	0.12424		179.45000	0.17945		124.240	6.30	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.05128		94.36885		8.08919	94.19002		6.64	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	613.71000	0.61371		679.84000	0.67984		613.710	6.80	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.14409		95.82517		8.18413	95.64279		6.63	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.95738		76.58992		8.98346	76.39313		13.11	0.00	0	10,760.00
R209	On 06/11/2014	Bond Future			9.03009		74.57897		9.05662	74.38148		14.72	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	944.99000	0.94499		918.61000	0.91861		944.990	14.46	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,548.20000	1.54820		1,504.04000	1.50404		1,548.200	14.59	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,174.22000	2.17422		2,112.75000	2.11275		2,174.220	14.69	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,350.46000	2.35046		2,284.36000	2.28436		2,350.460	14.72	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,535.37000	2.53537		2,464.55000	2.46455		2,535.370	14.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,734.79000	1.73479		1,842.14000	1.84214		1,734.790	14.88	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,125.08000	1.12508		1,208.63000	1.20863		1,125.080	15.04	0.00	0	5,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.58	Put	971.86000		0.97186		1,048.19000	1.04819	971.860	15.09	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	471.26000		0.47126		518.48000	0.51848	471.260	15.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	424.93000		0.42493		468.86000	0.46886	424.930	15.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	380.04000		0.38004		420.66000	0.42066	380.040	15.36	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.09953		75.72991		9.12690	75.52878		14.93	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.16908		172.16908		172.16197	172.16197			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.70293		172.70293		172.70077	172.70077			0.00	0	495.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.79962		130.79962		130.79768	130.79768			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.75464		132.75464		132.75647	132.75647			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			136.03213		136.03213		135.98070	135.98070			0.00	0	349.00
R212	On 06/11/2014	Bond Future			138.06532		138.06532		138.01708	138.01708			0.00	0	20,029.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.80373		87.56598		8.83996	87.28974		11.38	0.00	0	23,790.00
R213	On 06/11/2014	Bond Future			8.88211		85.32325		8.91913	85.04533		12.82	0.00	0	6,205.00
R213	On 05/02/2015	Bond Future			8.95840		86.63977		8.99667	86.35692		13.05	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.02685		77.60012		9.05291	77.39485		13.57	388,000.60	5	4,311.00
R214	On 06/11/2014	Bond Future			9.09900		75.46259		9.12553	75.25643		15.33	0.00	0	1,726.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,007.65000		3.00765		2,925.98000	2.92598	3,007.650	15.47	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	792.08000		0.79208		859.71000	0.85971	792.080	15.89	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.16918		76.62691		9.19655	76.41706		15.63	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,226.63000		21,226.63000		21,297.51000	21,297.51000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.03440		5.03440		5.04360	5.04360		7.22	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			5.02320		5.02320		5.03240	5.03240		8.85	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
Total for Derivatives :										1,042,162,416.90	85,045	3 621 325.00
<u>i-Bonds</u>												
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.27902				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.24500	103.72953	7.24500	103.70947				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.45226				0.00	50,000,000	3,450,000,000.00
AA05	On 22/03/2019	Spot Bond	8.75000	104.88735	8.75000	104.86294				0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.01829				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.43000	102.67861	9.43000	102.65276				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.10386				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.20529				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.61500	96.66425	9.61500	96.63959				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.34500	102.95088	7.34500	102.93070				2,938,000,000.00	400,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.55845				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.87000	105.49351	8.87000	105.46863				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.38000	138.18478	1.38000	138.15912				0.00	0	60,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.22000	128.26349	2.22000	272.14387				0.00	0	40,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.05618				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26156				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.57443				0.00	0	3,330,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.59801				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.61358				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.87670				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.31128				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.13070				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	8.00500	106.06420		8.00500	106.04158			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11913			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68500	103.14297		7.68500	103.12160			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54251			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08031			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03395			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03259			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.16048			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44614			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53742			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32727			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55982			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000	130.58014		2.92000	130.55053			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.13000	118.48393		4.13000	118.45317			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.88000	104.77634		4.88000	104.74689			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.87500	105.36422		5.87500	105.33177			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.27000	107.51842		11.27000	107.48640			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.06269			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42857			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45146			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.47256			0.00	0	373,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.63000	112.28679		4.63000	112.25613			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	59.04322		100.00000	58.90018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	1.96000	171.80239		1.96000	171.76780			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.69300		2.76000	160.65718			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.99000	174.03464		1.99000	173.99946			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18058		7.91000	105.18058			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	184.20050		1.79000	184.16427			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.26625	75.50894		8.26625	75.49252			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.26625	75.50894		8.26625	75.49252			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47834			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16868			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03561			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.22500	101.22907		7.22500	101.20964			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35878			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53500	111.04679		7.53500	111.02448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.99982				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000	0.00000	85.85000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000	0.00000	85.59000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		95.91212	2.54500	107.93269				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50500		101.86152	2.50500	157.47891				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.74774	2.39000	209.75056				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	85.01000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76500		91.34485	9.76500	91.32119				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	94.88000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000	0.00000	104.90000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	102.36401				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	91.04000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000	0.00000	99.14500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.95843	9.63000	106.93095				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	9.74500		106.10390	9.74500	106.07632				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.13500		90.20926	9.13500	90.18725				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	105.20000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000	0.00000	103.46000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.84000		105.40533		9.84000	105.37767			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.73262			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.63256			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.42000		107.77961		8.42000	107.75546			5,052,000,000.00	600,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.14000		103.95863		9.14000	103.93324			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19500		102.55375		7.19500	102.53405			0.00	0	570,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.06500		97.13991		9.06500	97.11638			3,626,000,000.00	400,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.96500		94.93328		9.96500	94.90820			0.00	0	1,040,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89500		105.35032		7.89500	105.32815			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.03000		217.96677		2.03000	276.10778			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.32000		127.27310		1.32000	130.08777			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.02500		129.99225		2.02500	132.57638			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00464		100.00000	0.00463			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		58.74581		100.00000	58.60350			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69500		106.41774		11.69500	106.38488			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52898			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.75656		100.00000	3.74746			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.56765			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.11575			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		22.39087		100.00000	22.33662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.49030			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.07127		11.00000	64.05296			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	22.39087		100.00000	22.33662			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59203			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65014			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56609			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58362			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.79881			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.79881			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.82154			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55209			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.82154			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.77607			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.25969			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.54219			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.42414			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57314			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.59043			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.59740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.58340			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55209			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.58500	102.40565		9.58500	102.44133			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.74804			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.42308			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	84.01293			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.11055			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.16740			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.56602			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15410			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.15410			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03251			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54848			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54428			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.59419			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.93735			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.59382			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34482			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.32966			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.58249			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.35674			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.08182			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.56814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55712			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50097			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48900			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51223			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55572			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53114			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50308			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51082			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.27885		10.23000	103.25085			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51838			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.50660			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.01937			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.69000	101.13141		9.69000	101.10526			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55354			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.46642		1.75000	114.52772			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83811			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51134			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53804			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55534			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52073			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.55188			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10000			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.51236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.43937		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.51450		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.75057		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.55188		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.54119		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.57084		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.57995		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12605		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39483		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.58214		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.58214		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61059		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.54151		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61666		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.88473		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61059		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.16519		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.59407		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.58299		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	120.13544		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	121.00369		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.50687		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.50201		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.06416		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51519			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.51726			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.53804			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50756			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50687			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.55973			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.42195			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.69876			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84991			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71342			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.79685			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.52430		100.00000	15.48669			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.08601			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.19938			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.27488			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.96260			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.95850			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.95303			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.96071			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.20500	98.97761		8.20500	98.95587			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.94916			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.94068			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.67000	102.53176		8.67000	102.50811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.44000	115.63443		9.44000	115.60529			377,600,000,000.00	40,000,000	10,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	84.62668		100.00000	84.43693			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34500	109.17596		7.34500	109.15455			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	97.58713		100.00000	99.70558			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50500	99.60113		9.50500	99.57600			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.89950		100.00000	13.86874			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.21500	99.63574		10.21500	99.60876			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75500	162.23543		2.75500	162.19929			0.00	0	20,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75173			0.00	0	2,800,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.69525			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73238			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.09013			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62291			0.00	4,580,000,000	2,290,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.33601			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47258			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.52073			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65251			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89716			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	101.12500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.79635			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.64000		127.22609		2.64000	289.55974			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.64528			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.47216			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.46521			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35357			0.00	0	1,280,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.16000		105.03213		9.16000	105.00643			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.43380			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.82818			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.95814			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.40046			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.20391			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.71000		100.37551		9.71000	100.34951			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.50000		108.09423		7.50000	108.07247			750,000,000.00	100,000	100,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		29.89195		100.00000	29.76050			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.32253			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.29442			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.66500		102.70427		7.66500	102.68305			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.02000		105.36785		9.02000	105.34246			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21265		102.62146		11.21265	101.76345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		11.15978	100.88048		11.15978	100.71162			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.20427	100.79618		11.20427	100.66255			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46122			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.24716	100.64428		11.24716	100.57998			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.07700	99.75814		12.07700	99.67669			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.47197			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.47197			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47204			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.46265	99.80325		11.46265	100.06120			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.38747	101.59486		11.38747	100.59923			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.15978	100.88048		11.15978	100.71162			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.32978	100.83290		11.32978	100.70408			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.50493	95.49432		10.50493	100.30739			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44838			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43927			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43927			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.41613			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.99795			0.00	0	73,037,200.00
BAYA23	On 30/06/2017	Spot Bond		10.86510	99.65785		10.86510	99.93284			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.79500	98.89422		11.79500	98.73800			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.42666			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.72000	69.06721		11.72000	96.49074			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99795			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.40771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond	9.28000	89.54429		9.28000	100.39966			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.43297			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.56000	67.83124		11.56000	96.32485			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42034			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.43086			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.43086			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87032			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.41529			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43953			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.54017			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99795			0.00	0	182,645,700.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43953			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41613			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42486			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.43962			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31963			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21265	102.70073		14.21265	101.87415			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45845	100.51769		15.45845	100.46038			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.35429	100.37344		14.35429	100.44837			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56664			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.56664			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.56664			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.58738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.49376			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.20575		100.00000	18.17121			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.47675		100.00000	19.42957			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.72604		100.00000	17.68309			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.94200		100.00000	10.91549			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.94200		100.00000	10.91549			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.22939		100.00000	13.19734			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.46305		100.00000	11.43527			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98382			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91289			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.15800			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16767			0.00	0	600,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.45064		100.00000	7.43260			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.45064		100.00000	7.43260			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.93000	104.33998		1.93000	177.90580			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.36000	92.98212		8.36000	145.19183			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.36000	94.28012		8.36000	145.55266			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.74500	97.03024		8.74500	97.00755			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.79029			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.52358			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.16000	98.88424		8.16000	98.86275			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.79021			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68667			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72156			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83785			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.95414			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.27943			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.61346		100.00000	16.57277			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46767			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54126			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.57279			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58330			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70941			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.87751			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.25083		100.00000	16.21103			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55186			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.59507			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60685			0.00	0	2,920,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.57000	103.48234		8.57000	103.45874			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64217			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70479			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.28320		100.00000	9.26071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID01	On 06/08/2014	Spot Bond	7.03500	104.69144		7.03500	104.67134			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.59205			0.00	0	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.31088			0.00	0	1,400,000,000.00
BID06	On 30/06/2019	Spot Bond	8.86000	65.74887		8.86000	100.35978			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.65029			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.12357			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.39818			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.97690			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.13664			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.96792			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.01790			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10869			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.48586			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.10692			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	58.61956		100.00000	58.47756			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.27234		100.00000	18.22808			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.57094			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.20899			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.48500	104.19241		7.48500	104.17151			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.67000	111.79285		9.67000	111.76416			3,868,000,000.00	400,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.32730			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32000	103.98129		9.32000	103.95556			14,809,168,712,000.00	1,588,966,600	1,414,033,300.00
CBL12	On 06/09/2018	Spot Bond	11.47000	103.57595		11.47000	103.54457			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	102.11485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.72000	104.69804		11.72000	104.66510			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.35408			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.56000	101.22284		9.56000	101.19716			9,560,000,000.00	1,000,000	1,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.51929			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.16000	100.27999		12.16000	100.24730			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.40676			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.81316			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.41937			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.46000	93.26766		10.46000	93.24183			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.19000	114.55208		10.19000	114.52098			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.04000	110.83077		10.04000	110.80112			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.37000	115.64040		9.37000	115.61163			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12006			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.92000	103.78752		11.92000	103.75487			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.53972			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.53490			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.84721			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78320			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.75150			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98899			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.03037			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37553			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.40755		0.00		0	0.00	
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.06025		0.00		0	0.00	
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.03866		0.00		0	0.00	
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.15274		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.44674		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.56612		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.54834		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77523		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	100.42974	10.11000	100.40282		0.00		0	0.00	
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77523		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18276		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	119.87324	2.76000	119.84643		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	116.90818	3.14000	119.84484		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	103.10071	8.25000	103.07807		0.00		0	0.00	
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77523		0.00		0	0.00	
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.77523		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	125.12251	3.10000	119.41719		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	124.82703	2.40000	119.13743		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.79963		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.20345		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.03585		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.59500	101.94535	8.59500	101.92191		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.20203		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.19832			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89486			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.90144			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64500		102.05575		8.64500	102.03216			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64500		102.05575		8.64500	102.03216			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69500		100.85424		8.69500	100.83079			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58014			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.64039			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.21905			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.21905			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.83385			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.26175			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.58836			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.01885			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.08388			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.67572		9.35000	103.64954			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.67572		9.35000	103.64954			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.01878			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.02155			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.66416			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.82527			0.00	1,000,000,000	500,000,000.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.63245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71549		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71549		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71549		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71549		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71549		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77879		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92188		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04208		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04208		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04208		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04208		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92422		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.49000	103.53146	9.49000	103.50539		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.11015		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.18688		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66077		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.54229		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96462		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96146		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00468		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10913		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.22657		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21009		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.41219		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.92540			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.81209			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.64560			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.51380			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.79053			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.53534			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73481			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48082			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.18458			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37983			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47544			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24211			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.62009			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37987			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37987			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37394			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.23113			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.06802			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.13884			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.76815			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	124.04795			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	121.89656			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	122.64461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.45802			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.04500	93.57110		11.04500	93.54377			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.56500	95.14189		11.56500	95.11282			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35700			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.61887			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.42395			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82861			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.80019			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.81970		8.80500	101.81930			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54151			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82686			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.55625			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.56709			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.57746			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.61748			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.62987			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.68904			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.68904			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.68904			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.65027			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91564			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.35700			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	107.86823			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	108.03115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69572			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.71854			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35912			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.82661			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.67803			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.51700			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.59818			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.67871			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.34168			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34852			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.58252			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.35111			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.35111			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.99278			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81634			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.45360			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.40579			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.65403			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82969			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.49161			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.50846		10.55000	103.29389			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.22500	102.47867		10.22500	105.26333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.42745			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.81045			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.36500	104.04690		12.36500	107.46363			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.88741			0.00	0	4,750,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.39500	107.34488		12.39500	107.23301			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.82500	101.09827		10.82500	106.52302			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.88741			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.72841			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.65880			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.60576			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.87778			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54151			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37266			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.76000	103.35164		9.76000	103.25320			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46979			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60024			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	101.52008		10.55000	103.35161			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.95334		11.00000	97.63050			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.76509		7.01000	39.37618			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	159.67033			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	8.74500	97.03024		8.74500	135.55994			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.36000	33.07323		8.36000	145.19183			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.36000	33.49052		8.36000	145.55266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.17386			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.09840			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13164			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.13164			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.58712			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.54788			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55565			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55188			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.82861			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.50062			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52766			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52419			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.19424			0.00	40,000,000	10,000,000.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.02130			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.14500	109.27855		9.14500	106.86952			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.97000	101.11202		8.97000	101.08778			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.37000	111.86215		10.37000	111.83125			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.49500	104.09936		8.49500	104.07570			339,800,000,000.00	40,000,000	10,000,000.00
COJ07	On 23/03/2021	Spot Bond		9.96000	107.30138		9.96000	107.27305			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		10.00500	102.12010		10.00500	102.09287			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.35500	95.55089		10.35500	95.52454			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.09000	96.69392		11.09000	96.66541			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.09000	89.64902		11.09000	89.62258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.11922			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01431			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89304			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.98223			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28000	98.49439		11.28000	98.86007			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.21288		100.00000	12.18328			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.71250		100.00000	3.69413			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.48430			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.29500	98.07077		8.29500	98.04911			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83611			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.70253			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.91942			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	75.66070		100.00000	75.50938			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.73979			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21089			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74685			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	100.00000	95.47668		100.00000	95.23497			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	100.00000	71.60496		100.00000	71.47382		1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.03214			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.71718			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.72732			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.38320			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.96000	101.05768		8.96000	101.03348			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37500	114.66528		7.37500	114.64259			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.60500	107.83830		8.60500	107.81321			39,692,283,500.00	4,612,700	3,722,801,700.00
DV23	On 27/02/2023	Spot Bond	9.10500	109.11220		9.10500	109.08536			24,280,303,500.00	2,666,700	4,222,870,000.00
DV24	On 18/02/2024	Spot Bond	9.20500	107.01823		9.20500	106.99164			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.76500	106.71645		9.76500	106.68835			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.64154			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.36660			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37695			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27628			0.00	400,000,000	200,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.05118			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50519			0.00	40,000,000	10,000,000.00
E170	On 01/08/2020	Spot Bond	8.25500	130.74231		8.25500	130.71310			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77426			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	102.90289		0.10000	134.49519			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93500	123.53397		1.93500	123.50922			0.00	0	8,430,000,000.00
EL29	On 19/11/2029	Spot Bond	1.95500	110.78894		1.95500	110.76668			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	110.08141		2.09000	110.05880			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10500	101.69037		2.10500	101.66951			0.00	0	50,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.86000	108.07788		9.86000	108.04914			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.71000	108.56760		9.71000	108.53963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	10.14000	101.44024	10.14000	101.41298				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.45500	92.11928	10.45500	95.63085				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.61500	103.02390	10.61500	102.81696				849,200,000,000.00	80,000,000	4,706,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.14604				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.94072				0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.59163				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.23590				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.02355				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.03139				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	82.94524	100.00000	82.76335				0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	59.59858	100.00000	59.41251				0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.51590	3.00000	130.48597				0.00	0	30,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.55500	101.75096	11.55500	101.71990				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.58000				0.00	0	20,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.83686				0.00	0	10,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.53272				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.14000	97.79649	10.14000	97.77006				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.25580				0.00	0	10,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.03365				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.31982				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.21726				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.18857				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.34344				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.30605				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.13041				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.68089				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.10231				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.14937				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.09289				0.00	1,200,000,000	300,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.13211				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500		103.77393	6.95500	103.75455				9,876,100,000.00	1,420,000	201,420,000.00
ES18	On 20/04/2018	Spot Bond	7.93000		106.42146	7.93000	106.39885				39,755,027,299,000.00	5,013,244,300	12,772,341,900.00
ES23	On 25/01/2023	Spot Bond	8.65500		107.77547	8.65500	107.75025				685,480,327,500.00	79,200,500	2,970,630,900.00
ES26	On 02/04/2026	Spot Bond	8.95000		94.37048	8.95000	94.34790				93,305,540,000.00	10,425,200	22,457,600,000.00
ES33	On 15/09/2033	Spot Bond	9.62500		84.07406	9.65000	83.86721				14,538,189,050,000.00	1,510,461,200	14,627,674,800.00
ES42	On 25/04/2042	Spot Bond	9.82000		89.39832	9.82000	89.37491				0.00	0	22,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.19335				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.23268				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.04252				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.98123				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.40803				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.89473				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.12655				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000	0.00000	102.33471				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.32277		100.00000	12.29292			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.99219		100.00000	11.96313			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.54934			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.57178			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.61649			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.66099			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79500		103.34564		6.79500	103.32662			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.56000		96.83595		9.56000	96.81124			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.64162			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64155			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.75237			0.00	0	60,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.34484			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.97009			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.98678			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.46000		98.11842		10.46000	98.96201			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.36000		103.01256		11.36000	102.98148			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.14893			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12500		130.83665		2.12500	131.68719			0.00	0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.06000		129.83401		2.06000	275.47733			0.00	0	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25500		104.34373		2.25500	110.89329			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48500		102.09409		2.48500	157.83855			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.62895		2.28000	213.13098			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80500		110.73711		7.80500	110.71408			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.87900		61.67457		7.87900	61.00694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond	9.47100	39.43840	9.47100	38.53087			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.71000	38.14515	9.71000	37.23133			0.00	0	0.00
FRC02U		On 02/03/2015	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
FRC03U		On 27/03/2015	Spot Bond	100.00000	67.09196	100.00000	66.96467			0.00	0	200,000,000.00
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.60487			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.56073			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.56073			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.16259			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.53451			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65727			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.80885			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56617			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62366			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	99.93796	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	99.93796	7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.79712			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61059			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58092			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66282			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond	6.00000	99.95013		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63954			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79246			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76853			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.51171		100.09221	14.47652			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54289			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.82878			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.65420			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73400			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.43651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.05509			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.60955			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.61659			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.56121			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.56917			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.75143			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.55880			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		58.19893		13.22500	58.17836			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52558			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.52628			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.79020			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.55119			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50000		95.51804		3.50000	98.79732			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.57608			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.57608			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.20564			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.35700			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.62644			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.91967			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54151			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.52835			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.79121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.62231			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.32758			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.77196			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.88061			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71718			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56364			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71649			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.52211			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.89583			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56917			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.56917			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55192			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28111			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.29700			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58767			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15237			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.60231			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13340			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57008			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11363			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11395			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.97982			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98193			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.97982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98201			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.55470			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.81580		8.75000	101.68400			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52166			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	0.17992		100.00000	0.17915			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	0.17992		100.00000	0.17915			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.96642			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61160			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.60814			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.80226			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.71052			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.36500	119.29899		3.36500	121.21083			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.61935			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62565			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.34500	109.71468		3.34500	121.37202			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.66000	99.70525		1.66000	126.75862			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.36500	106.88979		3.36500	121.21083			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.64000	103.16097		2.64000	125.98603			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.71000	104.02483		2.71000	131.41802			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.92783			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	95.15757			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.88851			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.90411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53803			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61518			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.68208			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.71870			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.69215			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58506			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.82604			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58437			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.44554			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.79783			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	91.43080			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53225			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.68864	100.00000	9.66517				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	23.44687	100.00000	23.39007				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	55.48011	100.00000	55.30690				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.78000	148.50435	4.78000	148.46331				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.92792				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.58941				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.57422				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.60138				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.98888				0.00	40,000,000	5,000,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.61643				0.00	0	1,880,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.48178				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.50592				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	2.17300		81.88097		2.17300	97.75068			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.64725		2.44000	132.71106			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.62367			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.42185		10.38000	102.39301			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.42185		10.38000	102.39301			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.29863			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.82173			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		98.72418		2.58000	107.17909			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		203.50814		2.59000	203.77066			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		107.75289		2.55000	107.75293			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.21532			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		202.63304		2.62000	202.89176			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.99464			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35500		109.72787		2.35500	109.86216			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		105.76820		2.64000	106.04250			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.32331			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.57000		124.90658		2.57000	265.01884			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.07000		129.73518		2.07000	275.26756			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.79000		122.85044		2.79000	260.65469			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.49500		103.01057		2.49500	128.45605			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.60391			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.02500		132.60340		2.02500	128.52264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.89852			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.18698			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.49914			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		107.10544		2.42000	107.08247			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.50708		104.97509	18.46026			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.54480		101.07593	22.48966			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.09565		100.44759	15.05893			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.98882		100.76967	20.93762			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		115.28708		2.11000	115.26342			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	2.21500		98.91134		2.21500	111.30880			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.49179			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24500		98.63435		2.24500	110.99701			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.12738			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000		127.77737		2.27000	343.49901			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.47857			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.39688			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.32817			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.04197			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.91968			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.14672			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.50063		5.74500	103.48446			19,050,420,000,000.00	3,316,000,000	3,426,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76500		104.21743		6.76500	104.19858			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.67500	103.31564		7.67500	103.29450			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03000	104.13595		8.03000	104.11367			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27000	109.72540		8.27000	109.70110			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.78500	102.41854		8.78500	102.39462			4,392,500,000.00	500,000	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.97000	101.50467		8.97000	101.48034			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.54500	92.52142		9.54500	92.49798			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000	107.78109		9.71000	107.75317			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.02000	98.21800		10.02000	99.10618			0.00	0	580,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.30500	97.47499		10.30500	97.44793			0.00	0	9,300,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.45500	79.57107		10.45500	79.54893			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	100.46074			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.47836			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.48540			0.00	80,000,000	20,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.50293			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.53102			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.55208			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.64317			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96336			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.01458			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.06100			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.07189			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.10286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.14934			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.18807			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35834			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34364			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65516			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.37000	102.75864		9.37000	102.73293			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17863			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80450			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.54045			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.57403			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.63895			0.00	120,000,000	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.71953			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.83142			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.74624			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	102.01706			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01834			0.00	100,000,000	50,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.87101			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.22178			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69947			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.18235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.43354			0.00	100,000,000	100,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91347			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.35403			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.48543			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.78970			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38912			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.65843			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.48995			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.50939			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.34682			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.13141			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90428			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.17153	100.49591		8.17153	99.85537			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	99.89959			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.52417	100.49034		8.52417	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.89357			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.97433		100.48630		8.97433	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	99.88623			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.98032			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02092			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02159			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.47114			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		104.08104		9.89000	104.05329			0.00	0	1,354,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.34500		111.05084		8.34500	111.02576			11,683,000,000.00	1,400,000	2,121,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000		131.93036		1.85000	279.92688			2,714,288,920,000.00	1,467,183,200	10,568,591,600.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		134.73463		1.87000	285.87675			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.61000		101.08448		9.61000	101.05828			2,883,000,000.00	300,000	3,063,900,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000		100.77195		9.64000	100.74575			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		53.87543		100.00000	53.74491			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.98676		100.00000	13.95288			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		82.87478		100.00000	82.69062			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		37.51750		100.00000	37.42662			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.15072		100.00000	19.10432			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.44918		100.00000	15.41175			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		57.17467		100.00000	57.03615			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60500		117.89050		1.60500	117.86784			288,338,250,000,000.00	79,650,000,000	89,760,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond	1.82000	122.95821		1.82000	122.93385			107,926,000,000,000.00	59,300,000,000	76,509,300,000.00
I2046	On 31/03/2046	Spot Bond	1.90500	121.83834		1.90500	121.81399			258,318,000,000,000.00	35,600,000,000	51,683,000,000.00
I2050	On 31/12/2050	Spot Bond	1.98500	127.55814		1.98500	127.53241			73,371,952,000,000.00	36,963,200,000	55,036,500,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.69500	105.21556		7.69500	105.19398			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.27135			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38676			0.00	0	30,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.19500	105.18974		8.19500	105.16679			0.00	0	200,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.27000	108.68559		8.27000	108.66166			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.09883			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.63000	119.22631		4.63000	119.19361			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01500	103.87363		8.01500	103.85109			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.34223			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.42079			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000	102.43592		1.48000	129.58193			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.09500	105.81384		2.09500	131.95322			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62700			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49519			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.39000	103.69131		8.39000	103.66803			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.04005			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.16053			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49049			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.99000	97.00523		8.99000	96.98194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		9.44500	90.79491		9.44500	90.77214			3,778,000,000.00	400,000	400,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84768			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.47000	98.55559		8.47000	98.53326			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.49500	102.37866		9.49500	102.32756			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42551			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.46761			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.95500	102.03648		7.95500	102.01450			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.77000	101.53051		8.77000	101.50643			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.62518			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.17720			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.04000	104.71040		8.04000	104.68761			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.73000	105.58473		8.73000	105.55981			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.85500	106.67647		9.85500	106.64813			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.30440			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.86080			0.00	40,000,000	10,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00462		100.00000	0.00461			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.89676			0.00	80,000,000	20,000,000.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.89197			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.11000	98.32135		9.11000	98.29742			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.20814		5.00000	101.19448			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.20814		5.00000	101.19448			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.30442		5.00000	102.29046			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.20814		5.00000	101.19448			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.35437		4.00000	101.34347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW001	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01114			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.96495			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40349			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.75414		9.20000	108.72741			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.35248			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.35248			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.31987			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.90094		100.00000	7.88180			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.53589			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.30379			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.17829			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.69500		102.47678		9.69500	102.45043			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.92198			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.60790			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.20371			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.98387		100.00000	9.95968			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		55.48011		100.00000	55.30690			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		86.69834		100.00000	86.49289			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		66.72761		100.00000	70.64357			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		81.18841		100.00000	81.18840			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		98.64865		100.00000	99.85234			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		98.26318		100.00000	98.00323			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		96.47193		100.00000	96.22135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN433U	On 12/08/2014	Spot Bond	100.00000		94.75064	100.00000	94.50893				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		98.36065	100.00000	97.56097				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		94.41861	100.00000	93.69231				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		89.90000	100.00000	89.26241				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		85.61905	100.00000	85.04054				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		88.89305	100.00000	88.37014				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000		99.91924	5.90000	99.82251				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	5.90000		99.69382	5.90000	99.59752				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.57442	6.00000	99.47673				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.00000		99.34676	6.00000	99.24951				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		99.10561	6.10000	99.00722				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.10000		98.64812	6.10000	98.55063				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.10000		98.53440	6.10000	98.43714				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.39698				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21265		101.86439	11.21265	101.30390				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21265		100.18464	11.21265	100.28782				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.52768				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.01162				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.51752				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.85203	6.50000	101.83423				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.59334				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.30881				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	89.67001				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.55584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03670			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.50484			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.95320			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.43740			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.43392			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.24051			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12127			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01192			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.00007			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.82567			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.96418			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.03417			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.88603			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.37207			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		100.00000	69.26861		100.00000	69.01673		4,000,000,000,000,000.00	40,000,000,000	40,039,400,000.00	
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.41613			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.83743			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.33274			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.02920			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.32336			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.03776			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.70500		102.48802		8.70500	102.46416			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.29727			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.30460			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.30951			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	100.00000		82.66769		100.00000	82.48640		5,000,000,000,000,000.00	50,000,000,000	20,000,000,000.00	
IPL10	On 20/05/2021	Spot Bond	9.66000		100.02521		9.66000	99.99958			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.62714			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.87000		105.41125		8.87000	105.38640		7,096,000,000.00	800,000	1,270,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.18039			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.12264			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.46575			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.26357			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.53742			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87500		102.16929		8.87500	102.14506			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.38412			0.00	0	20,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.93490			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.18500		98.37288		3.18500	122.67045			0.00	0	110,000,000.00
IV019	On 31/03/2028	Spot Bond	3.66500		138.19765		3.66500	138.16348			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.31854			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.03405			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	102.07840			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.77124			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.43023			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.60500	97.02451		3.60500	97.84759			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.60500	96.94363		3.60500	103.58058			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.83672			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.51042			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.60790			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.61000	112.41184		10.61000	112.38026			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.01415			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.66500	138.19765		3.66500	138.16348			0.00	0	0.00
IV429U		On 17/07/2014	Spot Bond	100.00000	81.19500		100.00000	99.72678			0.00	0	0.00
IV430U		On 24/07/2014	Spot Bond	100.00000	99.58392		100.00000	99.31694			0.00	0	0.00
IV432U		On 07/08/2014	Spot Bond	100.00000	95.97207		100.00000	95.72408			0.00	0	0.00
IV433U		On 14/08/2014	Spot Bond	100.00000	94.26845		100.00000	94.02919			0.00	0	0.00
IV436U		On 04/09/2014	Spot Bond	100.00000	88.63380		100.00000	88.01399			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	88.23529		100.00000	87.59124			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	84.39846		100.00000	83.92695			0.00	0	0.00
IWA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.89805			0.00	0	0.00
IWA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.98353			0.00	0	0.00
IWA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00811			0.00	0	0.00
IWA429		On 17/07/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
IWA430		On 24/07/2014	Spot Bond	5.90000	99.88698		5.90000	99.79030			0.00	0	0.00
IWA432		On 07/08/2014	Spot Bond	5.90000	99.66170		5.90000	99.56546			0.00	0	0.00
IWA436		On 04/09/2014	Spot Bond	6.10000	99.18775		6.10000	99.08919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA437	On 11/09/2014	Spot Bond	6.10000	99.07279		6.10000	98.97446			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.10000	98.61560		6.10000	98.51818			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.10000	98.50196		6.10000	98.40476			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.38836			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.27252			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.91951			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22838			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.17759			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05646			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17631			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.87514			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03732			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03759			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03813			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03568			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90495			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57201			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.54530			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.20805			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.93126			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.92156			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.26999			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12414			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.85324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.40153			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	100.50515			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.32596			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.33458			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.33457			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.29000		104.59234		9.29000	9.29000			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	9.29000		104.59234		9.29000	9.29000			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		1.74181		100.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		63.58223		100.00000	63.42820			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.37912			0.00	0	2,000,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		65.47149		100.00000	65.31115			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.50534			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.08086		100.00000	24.02252			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01973			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		92.92929		100.00000	92.69521			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		91.14552		100.00000	90.92375			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.83135		100.00000	65.67011			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		73.73159		100.00000	73.59171			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.16378		100.00000	65.00592			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		58.66140		100.00000	58.51929			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68080			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.70669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44269			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	95.17241		100.00000	94.84536			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.13035			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.86957			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.74000	139.81306		8.74000	139.78057			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79788			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53379			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.98507			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95641			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55797			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.97000	99.82530		8.97000	99.80111			9,867,000,000.00	1,100,000	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.12000	71.81031		9.12000	97.57254			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.59500	101.91350		9.59500	101.88711			2,878,500,000.00	300,000	300,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.97001			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69500	100.97940		10.69500	100.95066			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.05870			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.15196			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.22891			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32114			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.11614			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.52407			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.85510			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.40052			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.12278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		71.28906	100.00000	71.15010				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		92.92929	100.00000	92.69521				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.40893				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.39172				0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		86.58824	100.00000	86.38498				0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.96669				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.24854				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.21767				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.82779				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.28151				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.58599				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.61624				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.94236				0.00	40,000,000	10,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.10511				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.27660				0.00	40,000,000	10,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.01582				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.98955				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		63.92868	100.00000	63.77382				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.28251	100.00000	22.22853				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.40066	100.00000	54.26888				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.91000	102.72203		8.91000	102.69756			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.80000	102.63910		8.80000	102.61495			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.70745			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.65839			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.03452			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.86116			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.87444			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.94077			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.17534			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.18338			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.20500	103.16282		8.20500	103.14015			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98000	101.59958		8.98000	101.57533			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.78500	101.49192		9.78500	101.46557			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.45000	101.90579		6.45000	101.88826			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48186			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.49943			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.79500	102.57603		9.79500	102.54906			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69500	103.72597		7.69500	103.70468			3,078,000,000.00	400,000	6,390,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96055			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.13000	100.25495		9.13000	100.23050			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.57528			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.66000	106.10826		9.66000	105.24083			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond		8.83000	100.21364		8.83000	100.18998			0.00	0	7,567,800,000.00
MTN02	On 13/07/2014	Spot Bond		5.93500	102.06619		5.93500	102.06619			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond		7.79500	101.56243		7.79500	101.54132			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.77000	103.61703		8.77000	103.59286			7,016,000,000.00	800,000	520,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.88348		100.89771	6.86667			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.97376		100.61875	6.95678			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.20188			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.21900			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.22742			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.33056			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.45060			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.44123		100.00000	0.44016			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.44123		100.00000	0.44016			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.22000	95.80182		9.22000	95.77836			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.64500	101.94625		7.64500	101.92512			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.31500	99.32706		9.31500	99.30249			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.62683			0.00	0	360,000,000.00
NBK12A	On 19/03/2021	Spot Bond		9.11000	104.36329		9.11000	104.33803			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.12251			0.00	0	0.00

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	9.55500	104.23607		9.55500	104.20964			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.38289			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.31000	100.42463		9.31000	100.34934			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.19954			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.43528			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.76411			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.04338			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46174			0.00	40,000,000	10,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36610			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.38347			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39500	106.98904		7.39500	106.96793			0.00	0	720,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.13443			0.00	0	30,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.81000	114.49259		8.81000	114.46578			4,405,000,000.00	500,000	440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.91500	34.46682		10.91500	34.45704			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59500	103.83724		7.59500	103.81610			11,392,500,000.00	1,500,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26998			0.00	0	700,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.89738			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.89500	105.19877		7.89500	105.17664			3,947,500,000.00	500,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44371			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.80689			0.00	0	0.00

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	101.35575				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.19268				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.01993				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.92292				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	90.72360				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.87481				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	99.82606				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.81030				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.60393				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04128				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.98748				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.53932				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.30598				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.52224				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.49414				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.14475				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47690				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46730				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.46695				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.46965				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.54151				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.08500	104.01941	10.08500	106.83248				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.53804			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.12000	102.75825		10.12000	105.59486			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.54151			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.48467			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48509			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.25458			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64500	105.53328		8.64500	105.50901			691,600,000,000.00	80,000,000	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.90973			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.10611			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.19000	101.98464		10.19000	104.57294			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.17820			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15533			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.22000	111.64625		12.22000	111.61027			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	111.53076			0.00	0	2,450,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06802			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.08000	166.71128		2.08000	166.67719			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.84500	106.80878		8.84500	106.78324			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63679			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.61033			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.47500	105.71425		9.47500	105.82611			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.06421			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.22644			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.00438			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.04183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.01939			0.00	40,000,000	10,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.67500	105.72282		9.67500	106.81960			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.04188			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.06426			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.04931			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.87500	105.73155		9.87500	105.83915			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09425			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.07922			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.08670			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.36292			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.27190			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.10913			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67000	114.34791		8.67000	114.32139			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.06000	120.87946		9.06000	120.85036			362,400,000,000.00	40,000,000	6,702,900,000.00
NRA023	On 31/05/2023	Spot Bond	1.97500	172.98038		1.97500	172.94548			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.46000	123.22599		9.46000	123.19488			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.62661			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.50972			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.43470			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46656			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96722			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.00116			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.14066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.42771			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.64074		100.00000	17.59800			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	44.38163		100.00000	44.27293			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92500	104.35715		6.92500	104.33774			1,385,000,000.00	200,000	200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.16000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	56.88467		100.00000	56.74686			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26448			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.87104			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80938			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73467			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80411			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.68972			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.11938			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.76000	100.69158		9.76000	100.60889			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.46531			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.50792			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.52709			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.56970			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.75288			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.79547			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.66756			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69500	105.58795		6.69500	105.56881			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30500	98.97419		6.30500	98.95727			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	8.16000	40.08851		8.16000	40.07975			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.66000	112.05949		6.69500	111.99867		7,066,451,905,902,000.00	61,028,814,700	38,657,086,100.00	
R158		On 15/09/2015	Spot Bond	6.69500	112.01871		6.69500	111.99867			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.59500	92.73120		6.59500	92.71485			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.69500	118.01903		6.69500	117.99791			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.52500	87.03280		6.52500	87.01761			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.31000	117.50703		8.34000	117.22516		9,805,903,958,931,000.00	80,012,510,100	36,088,280,800.00	
R187P		On 21/12/2026	Spot Bond	8.08000	37.36244		8.08000	37.35435			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.00000	34.87545		8.00000	34.86798			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.57000	286.04842		1.57000	285.99385		70,779,973,392,000.00	45,082,785,600	34,641,413,900.00	
R201		On 21/12/2014	Spot Bond	5.90000	101.79172		5.93500	101.76065			0.00	0	63,440,000,000.00
R202		On 07/12/2033	Spot Bond	1.79000	229.06437		1.79000	229.01932		541,968,914,700,000.00	02,775,930,000	72,029,480,000.00	
R2023		On 28/02/2023	Spot Bond	8.12000	100.65037		8.15500	100.41785		418,607,948,360,000.00	51,552,703,000	19,579,310,100.00	
R203		On 15/09/2017	Spot Bond	7.23500	105.58818		7.27000	105.46861		8,459,105,289,176,000.00	69,192,161,600	92,223,504,100.00	
R2030		On 31/01/2030	Spot Bond	8.81000	96.89856		8.81000	96.87549		667,575,988,000,000.00	75,774,800,000	26,789,800,000.00	
R2032		On 31/03/2032	Spot Bond	8.94000	95.17010		8.94000	96.31212		202,312,200,000,000.00	22,630,000,000	25,050,000,000.00	
R2037		On 31/01/2037	Spot Bond	9.03000	98.84701		9.03000	98.82289		408,772,180,110,000.00	45,268,237,000	59,233,264,200.00	
R204		On 21/12/2018	Spot Bond	7.52000	102.33943		7.56000	102.16886		988,821,222,928,000.00	31,492,183,900	69,575,651,600.00	
R2048		On 28/02/2048	Spot Bond	9.08500	99.78555		9.08500	99.76146		890,080,933,816,500.00	97,972,584,900	58,063,041,900.00	
R207		On 15/01/2020	Spot Bond	7.76000	97.79201		7.79500	97.61980		5,299,146,519,336,000.00	82,879,706,100	99,661,347,700.00	
R208		On 31/03/2021	Spot Bond	7.92500	95.95433		7.96000	95.76139		4,659,621,686,680,000.00	87,964,881,600	21,791,886,200.00	
R209		On 31/03/2036	Spot Bond	8.93500	76.28427		8.96000	76.07660		1,052,082,427,555,000.00	17,748,453,000	74,286,769,700.00	
R210		On 31/03/2028	Spot Bond	1.76500	171.47581		1.76500	171.44219		69,399,800,000,000.00	39,320,000,000	25,575,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond		0.78000	131.83536		0.78000	131.81301			55,926,000,000,000.00	71,700,000,000	77,890,327,600.00
R212	On 31/01/2022	Spot Bond		1.52000	137.19927		1.52500	137.12682			31,014,080,000,000.00	20,404,000,000	17,333,200,000.00
R213	On 28/02/2031	Spot Bond		8.78000	87.21653		8.81500	86.92800			2,129,761,937,904,000.00	42,569,696,800	70,605,272,800.00
R214	On 28/02/2041	Spot Bond		9.03000	77.09268		9.03000	77.07418			2,031,075,270,273,000.00	24,925,279,100	42,972,414,900.00
R226C	On 15/09/2014	Spot Bond		5.90500	99.03865		5.90500	99.02278			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.75500	95.69072		6.75500	95.67345			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.59500	92.73120		6.59500	92.71485			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.51500	89.88672		6.51500	89.87106			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.52500	87.03280		6.52500	87.01761			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.94000	97.50864		5.94000	97.49317			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.66500	94.09117		6.66500	94.07431			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.53500	91.22060		6.53500	91.20457			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.51500	88.36728		6.51500	88.35181			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.57500	85.45885		6.57500	85.44374			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.24500	81.18415		7.24500	81.16837			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.29500	78.21656		7.29500	78.20125			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.56500	74.69608		7.56500	74.68093			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.54500	72.03514		7.54500	72.02056			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.52500	69.48238		7.52500	69.46836			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.51500	66.99795		7.51500	66.98445			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.75500	63.69267		7.75500	63.67943			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.73500	61.39112		7.73500	61.37839			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.88000	58.53646		7.88000	58.52410			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.85000	56.43844		7.85000	56.42657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond	7.82000	54.43135	7.82000	54.41994				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.79000	52.51081	7.79000	52.49985				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.75000	50.71625	7.75000	50.70572				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.71000	49.00193	7.71000	48.99180				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.28000	44.68395	8.28000	44.67405				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.24000	43.07982	8.24000	43.07031				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.20000	41.54926	8.20000	41.54014				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.16000	40.08851	8.16000	40.07975				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.12000	38.69402	8.12000	38.68561				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.08000	37.36244	8.08000	37.35435				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.04000	36.09058	8.04000	36.08280				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.00000	34.87545	8.00000	34.86798				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.02424				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.18799				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.04841				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.97667				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.22072	100.00000	18.17658				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.75500	100.00000	6.73845				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.30732	100.00000	18.26297				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79518				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.70896				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.23672				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000	0.00000	102.70976				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38807			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03613			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96226			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.60438			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.85350			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.47899			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73977			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22703			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90610			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.97447			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.76524			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.80373			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48330			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	102.52186			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.26062			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.26062			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.56015			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.62366			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.01162			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.88743		12.35000	107.85172			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.87046			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.74192		100.00000	14.70621			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.04343			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89598			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74755			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.58311			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.45912			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.52667	100.00000		2.52061			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		13.75129	100.00000		13.71798			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		25.33919	100.00000		25.27781			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.50190	100.00000		13.40185			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.29557	100.00000		25.23429			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.59817			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	103.32523			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.26000	105.85194		9.26000	105.82577			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond		9.40500	92.15263		9.40500	101.56414			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.96500	85.93555		9.96500	103.10542			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	98.28116			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.89500	107.73762		7.89500	107.71495		27,923,825,500,000.00	3,536,900,000	5,146,900,000.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.11857			0.00	0	20,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.32000	102.15885		9.32000	102.13344			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	99.85851			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.62647			0.00	0	10,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.68857			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.83029			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.83378			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.34500	103.25215		7.34500	103.23192			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.06000	100.17475		9.06000	100.15051			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.15500	110.33763		8.15500	110.31368			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01500	110.49716		8.01500	110.47357			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94500	110.57706		7.94500	110.55365			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.67000	101.62006		8.67000	101.59663			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.09000	110.41166		8.09000	110.38787			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05500	110.45155		8.05500	110.42785			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56749			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.56466			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27135			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.32000	104.40134		8.32000	104.37821			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52501			0.00	180,000,000	180,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45942			0.00	0	1,750,000,000.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.48614			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.11000	106.06753		9.11000	106.04172			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.99000	102.10404		9.99000	102.07699			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.35980			0.00	0	30,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.45596			0.00	0	260,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.26080			0.00	0	460,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	104.02730			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.65000	102.13927		8.65000	102.11577			4,325,000,000.00	500,000	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.98623		100.00000	11.95941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.69500	106.77287		9.69500	106.74496			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.06603			0.00	40,000,000	10,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.20500	98.81950		9.20500	98.79520			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.04000	95.12769		9.04000	95.10485			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.63791			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.99000	99.44857		9.99000	99.42209			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.66000	95.94797		9.66000	95.92338			0.00	0	10,113,800,000.00
SBS9	On 07/07/2016	Spot Bond		7.74500	106.91056		7.74500	106.88848			3,098,000,000.00	400,000	400,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.10000	129.43923		2.10000	274.63942			0.00	0	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.42500	103.82397		1.42500	129.75554			0.00	0	10,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.68000			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	100.11008			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	14.50500		100.00000	14.46986			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	162.03113		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.05000	113.95095		2.05000	127.79942			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.85203		6.50000	101.83423			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62050			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.33093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.43510			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.30000		99.03017		9.30000	99.00556			0.00	0	3,491,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.61950			0.00	0	18,700,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44270			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.45586			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.41926			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.36818			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.48669		100.00000	15.44918			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68851			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		61.29759		100.00000	61.10621			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.58613			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.90739		100.00000	21.85431			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		23.74087		100.00000	23.66675			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.18468		100.00000	22.08030			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99500		107.13086		7.99500	107.10765			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.16000		100.84478		9.16000	102.07741			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.62000		101.75510		8.62000	101.73177			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.09074			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.10635			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39806			0.00	1,000,000,000	500,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.11403			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.60424			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.37000		102.71318		8.37000	102.69017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.08331			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37569			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.51000	95.69335		9.51000	95.66906			0.00	0	1,320,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94080			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43773			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.82002			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.56800	88.25902		9.56800	88.23648			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.63000	87.98414		9.63000	87.96154			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.18000	101.24807		7.18000	101.22876			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.05500	92.35835		9.05500	92.33612			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58843			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.45000	102.21595		8.45000	102.19296			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35500	109.46805		2.35500	109.86216			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.51000	98.70848		8.51000	98.68602			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91955			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.34054			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.76000	105.99316		9.76000	105.96556			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83414			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.48995			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.55828			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.04500	78.25901		10.04500	78.23818			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.90277			0.00	0	0.00

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	99.97829			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91800			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.57354			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.45948			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.44300			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.39396			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.32697			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.27765			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.09693			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.08199			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96737			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.96739			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.98249			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.88572			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91822			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.90197			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91839			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.85232			0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78643			0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78643			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.67150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1122	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.57315				0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.57406				0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959			510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.15500	109.72910	7.15500	109.70802				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.95000	102.98109	8.95000	102.95646				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	70.25002	100.00000	70.25001				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	97.84946	100.00000	97.58713				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.39342	100.00000	29.32221				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.96618				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.36703				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.98454				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.83885				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.95929				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.46432				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.48895				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.26405				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.75676				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	97.58967				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.42283				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94500	105.47117	7.94500	105.44848				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.96066				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	99.95956				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	99.97879	7.83000	99.95758				0.00	0	0.00

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	99.96126			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95989			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95699			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.96126			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.95989			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.95807		7.16000	99.96114			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.95721			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95743			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.95217			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.95288			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.93137			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93383			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.96132			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95956			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.97640		8.73000	99.90563			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.96148			0.00	80,000,000	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95989			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.03000		91.61067		9.03000	97.16951			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.96181			0.00	40,000,000	10,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95989			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95710			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95770			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95792			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.95228			0.00	0	0.00

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	99.95249			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.95441			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93520			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93498			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	99.93607			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96266			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.75548		101.06155	5.74126			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.96148			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.15381			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.95655			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.95436			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	99.93115			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35220			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.96347			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96293			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.96347			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.96293			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.96266			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96380			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96293			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95994			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.95994			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.95560				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.95451				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.95587				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93419				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	99.93283				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.93337				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19500	105.29883	8.19500	105.27572				331,897,500,000.00	40,500,000	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.84500	86.33904	9.84500	86.28644				0.00	0	180,000,000.00
TN17	On 14/11/2017	Spot Bond	8.11000	104.85395	8.11000	104.83131				811,000,000.00	100,000	21,470,000,000.00
TN20	On 17/09/2020	Spot Bond	9.31000	108.94465	9.31000	108.91771				55,882,142,904,000.00	6,002,378,400	10,704,625,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.65712	100.00000	0.65507				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.47500	110.15786	9.47500	110.13015				0.00	0	7,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68000	102.65937	9.68000	102.63257				0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.60000	96.32259	9.60000	96.29805				40,112,640,000.00	4,178,400	3,822,500,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.29809				0.00	700,000,000	700,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	102.11144				0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.22017				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.22491				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25705				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.26034				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.41886				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.74753				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41312				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.17310				0.00	0	0.00

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	100.17675			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.10521			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.11246			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.62592		10.00000	99.59925			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.63522		9.75000	99.60921			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.64497		100.00000	9.62010			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.77715			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.82649			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.85387			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.85934			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01223			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.34828			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.76512			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.08034			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.88245			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.87593			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.86147			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.62289			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.09001			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.70257		0.00000	99.39061			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.46107			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.67487			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.90560			0.00	0	0.00

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	95.49185			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.26136			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.43484			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.03370			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.33518			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.05500			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.96053			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.33440			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.54073		100.00000	13.50793			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.05346			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.59991			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.53386			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.53325			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.50929			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.39118			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.03107			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.84814			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.60700			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.57458			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.19726			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.72481			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95433			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.54837			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.85233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		9.36000	110.46854		9.36000	110.44109			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.89622			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.21662			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.61000	105.00118		9.61000	104.97441			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32864			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.28559			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34056			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.38557			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.38753			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31363			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.32234			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.05500	110.99268		7.05500	110.97177		79,157,100,000,000.00	11,220,000,000	21,520,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.26000	243.82871		1.26000	243.78416			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		7.01500	102.84418		7.01500	102.82491			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.77000	104.31081		7.77000	104.28920			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		8.11500	104.70437		8.11500	104.68174			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.42000	103.84601		8.42000	103.82273			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.50000	103.76472		8.50000	103.74125			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.64500	93.95538		6.64500	93.93870			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.57500	92.19103		6.57500	92.17474			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.95000	97.83110		5.95000	97.81550			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.64500	93.93870		6.64500	93.92201			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.50500	68.15428		7.50500	68.14064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	41.74647	100.00000	41.66726			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	22.09693	100.00000	22.05501			0.00	0	0.00
Total for j-Bonds :										56,344,145,676,143,000.00	1,068,664,600	01 635 890 300.00
Grand Total:										56,344,146,718,305,500.00	1,068,749,645	01 639 511 625.00