



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 08/10/2014	Any day expiry		11.18260	11.18260		11.17390	11.17390		10.79	2,795,650.00	250	0.00
\$ / R	On 13/10/2014	Any day expiry		11.18560	11.18560		11.17850	11.17850		9.39	0.00	0	0.00
\$ / R	On 13/10/2014	Any day expiry	11.19	Call	47.47970	0.04748	50.03040	0.05003	47.480	9.50	0.00	0	6,000.00
\$ / R	On 20/10/2014	Any day expiry		11.19240	11.19240		11.19040	11.19040		9.91	0.00	0	1,280.00
\$ / R	On 21/10/2014	Any day expiry		11.19450	11.19450		11.19240	11.19240		10.02	0.00	0	0.00
\$ / R	On 21/10/2014	Any day expiry	11.24	Call	66.30760	0.06631	68.89050	0.06889	66.308	10.32	0.00	0	9,000.00
\$ / R	On 22/10/2014	Any day expiry		11.19660	11.19660		11.21100	11.21100		10.12	0.00	0	0.00
\$ / R	On 22/10/2014	Any day expiry	11.21	Call	82.62980	0.08263	0.00000	0.00000	82.630	10.19	561,900.00	5,000	5,000.00
\$ / R	On 27/10/2014	Any day expiry		11.20710	11.20710		11.20390	11.20390		10.08	0.00	0	0.00
\$ / R	On 27/10/2014	Any day expiry	11.26	Put	134.48210	0.13448	140.57800	0.14058	134.482	10.36	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Call	46.44330	0.04644	50.42120	0.05042	46.443	10.93	0.00	0	6,000.00
\$ / R	On 27/10/2014	Any day expiry	11.38	Put	219.34330	0.21934	226.52120	0.22652	219.343	10.93	0.00	0	6,000.00
\$ / R	On 29/10/2014	Any day expiry		11.21140	11.21140		11.20780	11.20780		10.19	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	12.92580	0.01293	12.39970	0.01240	12.926	11.65	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.15	Put	82.92570	0.08293	87.12760	0.08713	82.926	10.37	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.69	Call	14.52340	0.01452	16.41260	0.01641	14.523	12.92	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.17920	0.00018	0.12450	0.00012	0.179	23.25	0.00	0	500.00
\$ / R	On 30/10/2014	Any day expiry		11.21350	11.21350		11.20970	11.20970		10.21	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 30/10/2014	Any day expiry	11.36	Put	209.86270		0.20986		215.78090	0.21578	209.863	11.13	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Call	35.77930		0.03578		37.80510	0.03781	35.779	11.92	0.00	0	6,000.00
\$ / R	On 30/10/2014	Any day expiry	11.50	Put	322.27930		0.32228		328.10510	0.32811	322.279	11.92	0.00	0	6,000.00
\$ / R	On 04/11/2014	Any day expiry			11.22400		11.22400		11.21930	11.21930		10.16	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.87480		0.00087		0.87810	0.00088	0.875	14.69	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	11.00640		0.01101		12.04740	0.01205	11.006	13.92	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.22610		11.22610		11.22120	11.22120		10.19	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	485.84520		0.48585		481.35710	0.48136	485.845	10.54	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	139.71390		0.13971		140.36710	0.14037	139.714	10.19	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry			11.23670		11.23670		11.23080	11.23080		10.42	0.00	0	1,338.00
\$ / R	On 12/11/2014	Any day expiry			11.24050		11.24050		11.23460	11.23460		10.47	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.26510		11.26510		11.25930	11.25930		10.53	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	23.66520		0.02367		25.40890	0.02541	23.665	9.93	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.60620		0.00061		0.63090	0.00063	0.606	18.54	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry			11.26700		11.26700		11.26120	11.26120		10.56	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	118.75370		0.11875		123.15030	0.12315	118.754	10.43	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	45.96810		0.04597		46.44220	0.04644	45.968	13.51	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.27070		11.27070		11.26500	11.26500		10.78	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry			11.29350		11.29350		11.28810	11.28810		10.77	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			11.29560		11.29560		11.29020	11.29020		10.77	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.29780		11.29780		11.29240	11.29240		10.79	379,470,506.40	33,588	994,747.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.45490		0.00045		0.49320	0.00049	0.455	17.93	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.97710		0.00098		1.04350	0.00104	0.977	16.26	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	2.13320		0.00213		2.24650	0.00225	2.133	14.63	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	2.70840		0.00271		2.84090	0.00284	2.708	14.15	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	3.62950		0.00363		3.78950	0.00379	3.629	13.58	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,202.45870		1.20246		1,197.24590	1.19725	1,202.459	13.10	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	4.65870		0.00466		4.84590	0.00485	4.659	13.10	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,005.61430		1.00561		1,000.50940	1.00051	1,005.614	12.15	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	8.69090		0.00869		9.01710	0.00902	8.691	11.96	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	8.92620		0.00893		9.26110	0.00926	8.926	11.91	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	9.16830		0.00917		9.51190	0.00951	9.168	11.86	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	9.67480		0.00967		10.03620	0.01004	9.675	11.77	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	10.21160		0.01021		10.59190	0.01059	10.212	11.67	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	11.38460		0.01138		11.80520	0.01181	11.385	11.48	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	11.69980		0.01170		12.13190	0.01213	11.700	11.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	13.05960		0.01306		13.53770	0.01354	13.060	11.24	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	13.42530		0.01343		13.91640	0.01392	13.425	11.19	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	14.19100		0.01419		14.70730	0.01471	14.191	11.10	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	15.42880		0.01543		15.98710	0.01599	15.429	10.95	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	17.75800		0.01776		18.39210	0.01839	17.758	10.72	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	19.33470		0.01933		20.02050	0.02002	19.335	10.57	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	23.62870		0.02363		24.44860	0.02445	23.629	10.24	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	593.57110		0.59357		589.05750	0.58906	593.571	10.10	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	584.33110		0.58433		579.83950	0.57984	584.331	10.05	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	549.48190		0.54948		545.15610	0.54516	549.482	10.05	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	532.65810		0.53266		528.43380	0.52843	532.658	10.07	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	36.53270		0.03653		37.76150	0.03776	36.533	10.09	0.00	0	6,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	38.26640	0.03827	39.54850	0.03955	38.266	10.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	483.61350	0.48361	479.72430	0.47972	483.613	10.16	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	452.18970	0.45219	448.54620	0.44855	452.190	10.22	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	61.53540	0.06154	63.48470	0.06348	61.535	10.26	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	64.05720	0.06406	66.07400	0.06607	64.057	10.27	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	66.65060	0.06665	68.73420	0.06873	66.651	10.29	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	378.51610	0.37852	375.54970	0.37555	378.516	10.36	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	80.71610	0.08072	83.14970	0.08315	80.716	10.36	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	337.89550	0.33790	335.36650	0.33537	337.896	10.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	318.64180	0.31864	316.33500	0.31634	318.642	10.49	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	114.58200	0.11458	117.74910	0.11775	114.582	10.50	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	282.28470	0.28228	280.42570	0.28043	282.285	10.57	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	254.19990	0.25420	252.71010	0.25271	254.200	10.64	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	156.39990	0.15640	160.31010	0.16031	156.400	10.64	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	228.12660	0.22813	226.99150	0.22699	228.127	10.71	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	188.55570	0.18856	187.96300	0.18796	188.556	10.97	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	167.52260	0.16752	167.19850	0.16720	167.523	11.24	114,585.46	684	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	148.89930	0.14890	148.80580	0.14881	148.899	11.52	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	339.90660	0.33991	345.34680	0.34535	339.907	11.70	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	111.34840	0.11135	111.68240	0.11168	111.348	12.20	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	107.18100	0.10718	107.55620	0.10756	107.181	12.29	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	105.16110	0.10516	105.55820	0.10556	105.161	12.34	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	85.56800	0.08557	86.14490	0.08614	85.568	12.84	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	80.97310	0.08097	81.58680	0.08159	80.973	12.98	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	70.08810	0.07009	70.77310	0.07077	70.088	13.34	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	65.40210	0.06540	66.09700	0.06610	65.402	13.54	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	61.09250	0.06109	61.79430	0.06179	61.093	13.73	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	60.07090	0.06007	60.77320	0.06077	60.071	13.78	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	55.26690	0.05527	55.97010	0.05597	55.267	14.02	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	757.46690	0.75747	763.57010	0.76357	757.467	14.02	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	54.36480	0.05436	55.06730	0.05507	54.365	14.06	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	47.02270	0.04702	47.71660	0.04772	47.023	14.50	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	35.26300	0.03526	35.91140	0.03591	35.263	15.41	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	34.75730	0.03476	35.40260	0.03540	34.757	15.46	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	9.94020	0.00994	9.67240	0.00967	9.940	17.52	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	8.90690	0.00891	8.60680	0.00861	8.907	17.66	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	6.44610	0.00645	6.08860	0.00609	6.446	18.10	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	6.22230	0.00622	5.86130	0.00586	6.222	18.15	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.53260	0.00053	0.69920	0.00070	0.533	21.86	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry	11.30430		11.30430	11.30430	11.29890	11.29890		10.74	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	35.85170	0.03585	36.95660	0.03696	35.852	10.03	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	135.54370	0.13554	139.00890	0.13901	135.544	10.52	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	60.39400	0.06039	60.98060	0.06098	60.394	13.91	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	3.18440	0.00318	3.11990	0.00312	3.184	19.55	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry	11.32160		11.32160	11.32160	11.31630	11.31630		10.71	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry	11.39710		11.39710	11.39710	11.39180	11.39180		11.23	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	57.57120	0.05757	58.83120	0.05883	57.571	10.23	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	8.12820	0.00813	8.14550	0.00815	8.128	19.10	0.00	0	300.00

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\$ / R		On 25/02/2015	Any day expiry		11.45360	11.45360	11.44860	11.44860		11.51	0.00	0	2,421.00
\$ / R	10.80	Put	Any day expiry	69.58490	0.06958	70.87970	0.07088	69.585	10.36	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	33.52710	0.03353	32.81740	0.03282	33.527	22.52	0.00	0	300.00	
\$ / R		On 26/02/2015	Any day expiry		11.45560	11.45560	11.45060	11.45060		11.51	0.00	0	0.00
\$ / R		On 27/02/2015	Any day expiry		11.45760	11.45760	11.45270	11.45270		11.52	0.00	0	0.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.49190	11.49190	11.48720	11.48720		11.69	28,787,209.50	2,505	120,117.00
\$ / R	10.10	Put	Foreign Exchange Future	17.94100	0.01794	18.16520	0.01817	17.941	11.93	0.00	0	69,965.00	
\$ / R	10.32	Put	Foreign Exchange Future	23.70760	0.02371	24.00300	0.02400	23.708	10.95	0.00	0	24,155.00	
\$ / R	10.51	Put	Foreign Exchange Future	38.13940	0.03814	38.70130	0.03870	38.139	10.71	0.00	0	23,800.00	
\$ / R	10.75	Put	Foreign Exchange Future	69.47690	0.06948	70.62510	0.07063	69.477	10.54	0.00	0	10,000.00	
\$ / R	10.79	Put	Foreign Exchange Future	76.31280	0.07631	77.58210	0.07758	76.313	10.51	0.00	0	1,112.00	
\$ / R	10.90	Put	Foreign Exchange Future	97.90640	0.09791	99.54720	0.09955	97.906	10.43	0.00	0	46,165.00	
\$ / R	11.30	Put	Foreign Exchange Future	249.32810	0.24933	252.70190	0.25270	249.328	11.22	0.00	0	1,500.00	
\$ / R	11.40	Call	Foreign Exchange Future	393.09820	0.39310	392.19900	0.39220	393.098	11.46	0.00	0	500.00	
\$ / R	11.60	Call	Foreign Exchange Future	314.85750	0.31486	314.51870	0.31452	314.858	12.05	0.00	0	250.00	
\$ / R	11.85	Call	Foreign Exchange Future	244.37010	0.24437	244.30970	0.24431	244.370	12.96	0.00	0	1,500.00	
\$ / R	12.00	Call	Foreign Exchange Future	211.56510	0.21157	211.60190	0.21160	211.565	13.50	0.00	0	10,000.00	
\$ / R	12.61	Call	Foreign Exchange Future	125.12410	0.12512	125.23010	0.12523	125.124	15.65	0.00	0	23,800.00	
\$ / R	13.05	Call	Foreign Exchange Future	89.07600	0.08908	89.12510	0.08913	89.076	17.05	0.00	0	24,155.00	
\$ / R	14.20	Call	Foreign Exchange Future	50.85460	0.05085	50.64440	0.05064	50.855	21.20	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry		11.51410	11.51410	11.50950	11.50950		10.76	0.00	0	2,435.00
\$ / R	10.80	Put	Any day expiry	84.14630	0.08415	83.87550	0.08388	84.146	10.64	0.00	0	300.00	
\$ / R	14.85	Call	Any day expiry	55.11240	0.05511	56.49920	0.05650	55.112	23.97	0.00	0	300.00	
\$ / R		On 01/04/2015	Any day expiry		11.52410	11.52410	11.51960	11.51960		10.74	0.00	0	0.00
\$ / R	11.20	Put	Any day expiry	199.36420	0.19936	209.90790	0.20991	199.364	10.74	0.00	0	22,187.00	
\$ / R	12.24	Call	Any day expiry	194.31620	0.19432	194.49790	0.19450	194.316	14.26	0.00	0	22,187.00	
\$ / R		On 28/04/2015	Any day expiry		11.58030	11.58030	11.57630	11.57630		12.09	0.00	0	2,450.00
\$ / R	10.80	Put	Any day expiry	94.38660	0.09439	95.17830	0.09518	94.387	10.75	0.00	0	300.00	
\$ / R	15.15	Call	Any day expiry	78.06090	0.07806	77.94830	0.07795	78.061	24.75	0.00	0	300.00	
\$ / R		On 27/05/2015	Any day expiry		11.64150	11.64150	11.63800	11.63800		12.31	0.00	0	1,375.00
\$ / R	10.80	Put	Any day expiry	104.43860	0.10444	103.85100	0.10385	104.439	10.92	0.00	0	300.00	
\$ / R	15.48	Call	Any day expiry	83.28110	0.08328	83.96040	0.08396	83.281	24.50	0.00	0	300.00	
\$ / R		On 12/06/2015	Foreign Exchange Future		11.67530	11.67530	11.67200	11.67200		12.34	35,726,418.00	3,060	20,188.00
\$ / R	10.73	Put	Foreign Exchange Future	96.31360	0.09631	95.92810	0.09593	96.314	11.03	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	99.90360	0.09990	99.53550	0.09954	99.904	11.02	999,036.00	10,000	15,000.00	
\$ / R	10.98	Put	Foreign Exchange Future	149.10370	0.14910	0.00000	0.00000	149.104	10.91	3,327,994.58	22,320	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	154.12030	0.15412	154.06490	0.15406	154.120	10.90	1,541,203.00	10,000	20,000.00	
\$ / R	11.08	Put	Foreign Exchange Future	178.18920	0.17819	178.27770	0.17828	178.189	10.95	0.00	0	1,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	185.73370	0.18573	185.86120	0.18586	185.734	11.00	0.00	0	3,000.00	
\$ / R	11.30	Put	Foreign Exchange Future	270.86900	0.27087	271.46100	0.27146	270.869	11.49	0.00	0	2,000.00	
\$ / R	11.40	Put	Foreign Exchange Future	319.84960	0.31985	320.70150	0.32070	319.850	11.73	0.00	0	1,000.00	
\$ / R	11.60	Put	Foreign Exchange Future	429.73170	0.42973	431.12840	0.43113	429.732	12.22	0.00	0	4,000.00	
\$ / R	13.00	Call	Foreign Exchange Future	200.68430	0.20068	200.38960	0.20039	200.684	16.40	0.00	0	35,000.00	
\$ / R	13.22	Call	Foreign Exchange Future	177.87480	0.17787	177.66890	0.17767	177.875	17.00	0.00	0	22,850.00	
\$ / R	13.46	Call	Foreign Exchange Future	157.38040	0.15738	0.00000	0.00000	157.380	17.65	7,025,461.06	44,640	22,320.00	
\$ / R		On 26/06/2015	Any day expiry		11.70490	11.70490	11.70180	11.70180		12.49	0.00	0	1,386.00
\$ / R	10.80	Put	Any day expiry	113.04540	0.11305	112.48580	0.11249	113.045	11.05	0.00	0	300.00	
\$ / R	15.88	Call	Any day expiry	85.66360	0.08566	85.54130	0.08554	85.664	24.36	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 29/07/2015	Any day expiry		11.77570	11.77570		11.77320	11.77320		12.69	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	121.48160	0.12148	120.63480	0.12063	121.482	11.17	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	100.54960	0.10055	99.92080	0.09992	100.550	24.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.83870	11.83870		11.83660	11.83660		12.86	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	129.17860	0.12918	128.05880	0.12806	129.179	11.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	103.32990	0.10333	102.23670	0.10224	103.330	24.27	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.87790	11.87790		11.87600	11.87600		13.00	2,494,359.00	210	2,885.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	91.32790	0.09133	90.14100	0.09014	91.328	11.45	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,374.11780	1.37412	1,370.95330	1.37095	1,374.118	11.38	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	174.58070	0.17458	0.00000	0.00000	174.581	11.37	3,896,641.22	22,320	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,057.75230	1.05775	1,055.05310	1.05505	1,057.752	11.37	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	557.77250	0.55777	556.73360	0.55673	557.773	13.41	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	426.92080	0.42692	425.88690	0.42589	426.921	14.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	328.39780	0.32840	327.23360	0.32723	328.398	16.28	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	208.68530	0.20869	0.00000	0.00000	208.685	20.70	9,315,711.79	44,640	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.90830	11.90830		11.90660	11.90660		13.12	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	133.74360	0.13374	132.38570	0.13239	133.744	11.35	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	110.12320	0.11012	108.43010	0.10843	110.123	24.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.97220	11.97220		11.96960	11.96960		13.28	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	139.41550	0.13942	138.14120	0.13814	139.415	11.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	123.81570	0.12382	121.59370	0.12159	123.816	24.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.03080	12.03080		12.02700	12.02700		13.42	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	144.39190	0.14439	143.04800	0.14305	144.392	11.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	113.31700	0.11332	111.33080	0.11133	113.317	23.73	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.06420	12.06420		12.05980	12.05980		13.54	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,261.50720	1.26151	1,256.12890	1.25613	1,261.507	11.66	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		12.08510	12.08510		12.08030	12.08030		13.65	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	151.19600	0.15120	150.15170	0.15015	151.196	11.63	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	110.68860	0.11069	108.84530	0.10885	110.689	23.73	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.29780	11.29780		11.29240	11.29240		10.79	836,037.20	74	1,467.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.49190	11.49190		11.48720	11.48720		11.69	252,821.80	22	163.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	45,146.15550	0.45146	45,004.70150	0.45005	45,146.155	11.17	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.67530	11.67530		11.67200	11.67200		12.34	350,259.00	30	85.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.87790	11.87790		11.87600	11.87600		13.00	0.00	0	15.00
£ / R	On 17/10/2014	Any day expiry		17.98100	17.98100		18.00170	18.00170		9.15	0.00	0	0.00
£ / R	On 17/10/2014	Any day expiry	17.65	Put	21.15800	0.02116	20.42800	0.02043	21.158	10.84	0.00	0	1,650.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.14570	18.14570		18.16610	18.16610		10.06	69,135,117.00	3,810	34,880.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	61.67140	0.06167	61.43770	0.06144	61.671	9.47	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	538.62180	0.53862	538.16180	0.53816	538.622	10.76	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	65.97700	0.06598	77.58990	0.07759	65.977	12.10	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	52.50200	0.05250	61.17580	0.06118	52.502	12.37	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry		18.28230	18.28230		18.30280	18.30280		10.75	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	390.25560	0.39026	386.96820	0.38697	390.256	10.67	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	560.83090	0.56083	556.24500	0.55624	560.831	11.17	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	650.66300	0.65066	645.40070	0.64540	650.663	11.44	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	32.54990	0.03255	36.11950	0.03612	32.550	15.55	0.00	0	9,605.00

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 23/01/2015	Any day expiry	21.70	Call	19.70410	0.01970	21.58000	0.02158	19.704	16.64	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	19.42460	0.01942	21.26340	0.02126	19.425	16.67	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.43980	0.01942	18.46160	18.46160		11.24	0.00	0	2,572.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	370.70590	0.37071	386.52530	0.38653	370.706	12.39	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.71390	18.71390	18.73760	18.73760		12.35	0.00	0	1,975.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.01830	19.01830	19.04350	19.04350		12.79	1,521,464.00	80	295.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10437	0.10437	0.10434	0.10434		8.64	0.00	0	15,514.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10629	0.10629	0.10626	0.10626		10.87	0.00	0	25.00
€ / R	On 29/10/2014	Any day expiry			14.21570	14.21570	14.15950	14.15950		9.56	0.00	0	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.28920	14.28920	14.23000	14.23000		10.06	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.32980	14.32980	14.27090	14.27090		10.11	14,673,715.20	1,024	73,892.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	19.57930	0.01958	22.88180	0.02288	19.579	9.85	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	45.03390	0.04503	55.73120	0.05573	45.034	9.67	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	103.32090	0.10332	124.23710	0.12424	103.321	9.87	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	160.33590	0.16034	188.88790	0.18889	160.336	9.99	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	60.82370	0.06082	59.50260	0.05950	60.824	12.68	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	49.07780	0.04908	48.51640	0.04852	49.078	13.15	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	43.57450	0.04357	43.33210	0.04333	43.574	13.41	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	11.57850	0.01158	11.77690	0.01178	11.578	16.10	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.58610	14.58610	14.52740	14.52740		11.19	0.00	0	24,723.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	108.71890	0.10872	116.68300	0.11668	108.719	10.14	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	163.61310	0.16361	180.00930	0.18001	163.613	10.32	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	170.30750	0.17031	187.29300	0.18729	170.308	10.35	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	294.87310	0.29487	283.09460	0.28309	294.873	12.16	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	282.17340	0.28217	271.28190	0.27128	282.173	12.28	49,380.35	175	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	231.40840	0.23141	224.02860	0.22403	231.408	12.83	14,347.32	62	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	225.62390	0.22562	218.62230	0.21862	225.624	12.90	21,434.27	95	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	192.90820	0.19291	187.93410	0.18793	192.908	13.36	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.83200	14.83200	14.77450	14.77450		11.82	0.00	0	1,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.11190	15.11190	15.05560	15.05560		12.50	1,511,190.00	100	135.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			516.65100	516.65100	514.26300	514.26300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			524.70000	524.70000	522.28100	522.28100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			533.76000	533.76000	531.29800	531.29800			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.01200	435.01200	433.75000	433.75000			0.00	0	3.00
AL37	On 05/02/2015	Index Future			441.78900	441.78900	440.51200	440.51200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.28200	513.28200	511.05000	511.05000			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			521.27900	521.27900	519.01800	519.01800			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			468.53200	468.53200	466.77800	466.77800			56,223,840.00	12	584.00
ALBI	On 05/02/2015	Index Future			475.83200	475.83200	474.05600	474.05600			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			484.04800	484.04800	482.24000	482.24000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.84090		9.84090		9.90860	9.90860		7.15	15,745,440.00	1,600	11,468.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	16.30320		0.01630		11.60780	0.01161	16.303	7.75	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	100.12340		0.10012		74.20620	0.07421	100.123	7.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	54.47580		0.05448		70.47280	0.07047	54.476	7.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	4.40930		0.00441		5.46710	0.00547	4.409	10.69	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	3.73850		0.00374		4.63390	0.00463	3.739	10.87	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.94200		9.94200		10.01130	10.01130		10.10	0.00	0	6,060.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.03800		10.03800		10.10890	10.10890		11.22	0.00	0	2,850.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.14840		10.14840		10.22110	10.22110		11.73	1,014,840.00	100	350.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.07380		10.07380		10.08400	10.08400		8.51	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.22360		10.22360		10.23440	10.23440		9.87	0.00	0	75.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			153.38150		153.38150		-36.37810	-36.37810			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,570.71760		1,570.71760		1,059.36190	1,059.36190			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,670.61910		1,670.61910		1,158.43940	1,158.43940			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			136.26210		136.26210		-164.62920	-164.62920			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,523.75510		1,523.75510		973.29480	973.29480			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.82120		11.82120		11.76620	11.76620		10.71	0.00	0	6,852.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.03680		12.03680		11.98260	11.98260		11.70	0.00	0	300.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.83080		1.83080		1.82800	1.82800		10.20	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.85050		1.85050		1.84780	1.84780		11.01	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.47514		122.47514		122.41751	122.41751			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			124.39841		124.39841		124.34212	124.34212			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/11/2014	Bond Future	9.55497		83.36019		9.60358	82.99840			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.64699		84.65887		9.69698	84.29286			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.71960		82.33146		9.77100	81.96015			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	466.84800		466.84800		465.13000	465.13000			0.00	0	417.00
GOVI	On 05/02/2015	GOVI	474.12200		474.12200		472.38200	472.38200			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	482.30800		482.30800		480.53800	480.53800			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.47911		117.47911		117.42782	117.42782			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.16694		118.16694		118.11686	118.11686			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	123.02696		123.02696		122.97188	122.97188			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.65740		123.65740		123.60354	123.60354			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	123.28326		123.28326		123.22790	123.22790			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.21921		125.21921		125.16497	125.16497			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	131.50991		131.50991		131.45017	131.45017			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.12667		132.12667		132.06852	132.06852			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.54100		219.54100		219.34700	219.34700			0.00	0	1,159.00
IGOV	On 05/02/2015	Index Future	222.98900		222.98900		222.79400	222.79400			0.00	0	10.00
IGOV	On 07/05/2015	Index Future	226.86600		226.86600		226.66700	226.66700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	591.96900		591.96900		592.26400	592.26400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	601.32400		601.32400		601.62500	601.62500			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.05096		145.05096		144.94632	144.94632			67,345,888.00	464	107.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.08000		93.92000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.12000		93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.34000		93.66000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.44000		93.56000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.55000		93.45000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.63000		93.37000		6.68000	93.32000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.91000		93.09000		6.97000	93.03000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.11000		92.89000		7.18000	92.82000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.25000		92.75000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.39000		92.61000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.53000		92.47000		7.61000	92.39000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.65000		92.35000		7.75000	92.25000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12480		0.12480		0.12470	0.12470			0.00	0	9.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06710		0.06710		0.06730	0.06730			0.00	0	17.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.26840		1.26840		1.26380	1.26380			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.26920		1.26920		1.26470	1.26470			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.17235		121.76864		8.24558	121.14792		7.80	22,161,892.48	182	48,931.00
R186	On 06/11/2014	Bond Future	7.70	Call	69.14000		0.06914		43.73000	0.04373	69.140	7.60	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	144.46000		0.14446		94.90000	0.09490	144.460	7.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	482.43000		0.48243		341.95000	0.34195	482.430	7.71	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,692.82000		1.69282		1,333.16000	1.33316	1,692.820	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	613.75000		0.61375		874.81000	0.87481	613.750	7.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	288.76000		0.28876		447.19000	0.44719	288.760	7.93	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	218.59000		0.21859		348.71000	0.34871	218.590	7.96	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	183.75000		0.18375		298.53000	0.29853	183.750	7.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	1.49000		0.00149		3.77000	0.00377	1.490	8.39	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.23767		118.37016		8.31334	117.74181		7.96	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	368.88000		0.36888		448.10000	0.44810	368.880	8.33	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.28241		120.41657		8.36066	119.77896		8.08	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.16978		288.16978		287.40332	287.40332			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.67802		286.67802		285.90452	285.90452			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			233.13028		233.13028		233.02720	233.02720			248,283,748.20	1,065	51,213.00
R202	On 05/02/2015	Bond Future			233.59532		233.59532		233.49439	233.49439			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/11/2014	Bond Future			8.02053		99.90619		8.09423	99.47125		6.45	0.00	0	8,484.00
R2023	On 05/02/2015	Bond Future			8.09642		101.46265		8.17306	101.02266		6.22	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.14181		99.28859		8.22155	98.84221		6.58	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.16786		101.14667		8.25085	100.69372		6.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	789.30000		0.78930		895.12000	0.89512	789.300	6.93	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.14864		104.07184		7.22459	103.87630		2.25	0.00	0	13,066.00
R203	On 06/11/2014	Bond Future	6.84	Call	33.39000		0.03339		18.08000	0.01808	33.390	2.19	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	97.30000		0.09730		58.81000	0.05881	97.300	2.21	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.24702		105.69323		7.33054	105.49638		2.11	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,199.46000		1.19946		1,048.76000	1.04876	1,199.460	2.18	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.27498		103.35003		7.36768	103.15112		2.11	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.61232		97.07867		8.66520	96.65240			0.00	0	4,663.00
R2030	On 05/02/2015	Bond Future			8.67918		94.58426		8.73354	94.15301			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.73068		96.22057		8.78659	95.78312			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.80609		99.39281		8.85374	98.94382			0.00	0	10,565.00
R2037	On 05/02/2015	Bond Future			8.86937		96.68411		8.91825	96.22973			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.91899		98.35684		8.96913	97.89586			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.46527		104.97589		7.54022	104.71213		3.26	0.00	0	11,939.00
R204	On 06/11/2014	Bond Future	7.99	Put	13.21000		0.01321		26.29000	0.02629	13.210	3.41	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.55365		102.57662		7.63378	102.31051		3.22	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.60024		104.34972		7.68639	104.08040		3.22	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.60893		102.26139		7.70186	101.98889		3.28	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	419.19000		0.41919		479.89000	0.47989	419.190	3.41	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.88033		101.07386		8.92284	100.63958			24,459,874.12	242	3,002.00
R2044	On 05/02/2015	Bond Future			8.94139		98.26604		8.98495	97.82672			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.98953		99.96622		9.03417	99.52056			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.87068		100.43277		8.91323	99.98656			0.00	0	29,870.00
R2048	On 05/02/2015	Bond Future			8.93294		101.99739		8.97656	101.54594			0.00	0	1,277.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/05/2015	Bond Future			8.97700		99.32598		9.02167	98.86798			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.66246		100.59322		7.73677	100.28429		4.32	108,238,304.72	1,076	33,941.00
R207	On 05/02/2015	Bond Future			7.74415		98.51935		7.82260	98.20733		4.17	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.79561		100.22286		7.87876	99.90672		4.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,140.38000		1.14038		1,014.51000	1.01451	1,140.380	4.15	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.81782		98.45304		7.90613	98.13275		4.33	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	948.64000		0.94864		833.54000	0.83354	948.640	4.21	0.00	0	70.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.79600		95.58406		7.86993	95.23016		5.35	0.00	0	53,508.00
R208	On 06/11/2014	Bond Future	8.50	Put	6.40000		0.00640		13.71000	0.01371	6.400	5.57	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.87263		97.07321		7.95000	96.71544		5.05	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.91872		95.34873		7.99988	94.98603		5.30	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.94063		97.13345		8.02584	96.76559		5.31	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	587.18000		0.58718		669.53000	0.66953	587.180	5.58	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.73494		76.83235		8.78244	76.46262		12.07	0.00	0	28,853.00
R209	On 06/11/2014	Bond Future	8.50	Call	364.78000		0.36478		289.87000	0.28987	364.780	11.94	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,101.80000		1.10180		928.07000	0.92807	1,101.800	12.07	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,074.19000		2.07419		1,810.94000	1.81094	2,074.190	12.25	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,360.38000		2.36038		2,078.42000	2.07842	2,360.380	12.30	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,659.91000		2.65991		2,362.71000	2.36271	2,659.910	12.35	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	84.50000		0.08450		114.18000	0.11418	84.500	12.53	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	16.49000		0.01649		23.74000	0.02374	16.490	12.77	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	9.26000		0.00926		13.61000	0.01361	9.260	12.84	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.39000		0.00039		0.76000	0.00076	0.390	13.00	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.24000		0.00024		0.50000	0.00050	0.240	13.00	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.14000		0.00014		0.31000	0.00031	0.140	13.00	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.79461		78.02934		8.84326	77.65511		11.88	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.83866		76.22801		8.88849	75.84829		12.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.87126		77.65526		8.92224	77.26972		12.84	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,087.14000		1.08714		1,177.73000	1.17773	1,087.140	13.44	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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 06/11/2014	Bond Future	172.52473		172.52473		172.44849	172.44849			0.00	0	642.00
R210	On 05/02/2015	Bond Future	175.23373		175.23373		175.15932	175.15932			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future	132.60585		132.60585		132.55875	132.55875			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	133.08214		133.08214		133.03655	133.03655			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future	137.36366		137.36366		137.03316	137.03316			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	137.75790		137.75790		137.42452	137.42452			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.61713		87.35178		8.66996	86.94177		10.45	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future	8.68350		88.71266		8.73776	88.29772		10.27	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.72892		86.69833		8.78462	86.27733		10.92	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future	8.81519		77.72888		8.85768	77.38237		12.60	0.00	0	6,069.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,242.60000		2,947.85000	2.94785	3,242.600	13.03	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	3.90000		5.79000	0.00579	3.900	13.57	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future	8.87582		78.93990		8.91934	78.58927		12.39	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.91839		77.01007		8.96291	76.65444		13.24	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,381.57000		21,381.57000		21,337.61000	21,337.61000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.85910		4.85910		4.89900	4.89900		5.22	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.82640		4.82640		4.86510	4.86510		7.31	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.74150		1.74150		1.73630	1.73630			0.00	0	13.00
<b>Total for Derivatives :</b>											<b>1,107,896,269.67</b>	<b>209,430</b>	<b>3 630 314.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.21271			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	7.17000	105.55242		7.17000	105.49182			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33792			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.69500	102.60959		8.69500	102.53724			0.00	0	700,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	99.90284			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.31000	100.81312		9.31000	100.73795			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.01766			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.11209			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.56000	99.03788		9.56000	98.96252			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.29000	100.73045		7.29000	100.67205			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.04837			0.00	0	20,000,000.00
AB09	On 03/05/2017	Spot Bond	8.98500	107.44287		8.98500	107.36592			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.40000	127.25160		2.40000	272.48637			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.47633			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08417			0.00	2,600,000,000	1,500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.48827			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.50694			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.51924			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.81884			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.79225			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.46091			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.10000	129.45564		3.10000	129.32067			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.08000	118.58881		4.08000	118.45559			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.83000	105.44345		4.83000	105.31902			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	87.18508		100.00000	86.57254			0.00	0	0.00

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	2.14000	170.10637		2.14000	169.94208			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.37423		2.76000	163.20826			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.21860		2.17000	174.04992			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	183.72217		1.82000	183.54936			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.18125	77.16827		8.18125	77.11841			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.18125	77.16827		8.18125	77.11841			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40225			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07837			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94375			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.35000	102.94464		7.35000	102.88333			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23012			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.46000	106.31873		7.46000	106.25422			0.00	0	0.00

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	99.87771			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		94.31602		2.68000	107.11389			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500		101.05806		2.51500	157.67689			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		117.24917		2.40000	212.59469			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.67500		89.77602		9.67500	89.95000			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.56415			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.71000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.33916		9.63000	108.28306			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	9.62500		109.44171		9.62500	109.35741			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.01500		89.32004		9.01500	89.25515			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.72000		108.74226		9.72000	108.65770			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.64344			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.53422			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.33500		105.22336		8.33500	105.15218			0.00	0	1,481,800,000.00
ABS11	On 09/04/2021	Spot Bond	9.02000		102.08269		9.02000	102.00850			0.00	0	700,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.12000		104.34213		7.12000	104.28265			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	9.03500		99.36000		9.03500	99.28806			0.00	0	627,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.82000		93.69128		9.82000	93.61688			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.12500		102.30900		8.12500	102.24150			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		218.30404		2.21000	276.32250			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.27000		127.54682		1.27000	130.27495			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		129.41266		2.12000	131.88501			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00457		100.00000	0.00452			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		58.17862		100.00000	57.75682			0.00	0	22,222,200.00
ACL028	On 15/09/2015	Spot Bond	11.62000		102.62063		11.62000	102.52461			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.40432			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.81652		100.00000	5.77389			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.43886			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.92837			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.66919		100.00000	34.41508			0.00	0	0.00



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	101.36977			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	65.70381		11.00000	65.64747			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	22.18828		100.00000	22.02565			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	100.43967			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47988			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.42172			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.43385			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.43919			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61894			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.61894			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62830			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62830			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60957			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.86441			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.57484			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.31914			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.42661			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.43849			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.44329			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	100.43361			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.41204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104		On 20/12/2019	Spot Bond	9.49500	102.67596	9.49500	102.59659			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.66128			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.32067			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	85.73801			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	172.80904			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	172.81801			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.42164			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42817			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.84556			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42801			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.19205			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.12753			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.22421			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.13774			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.80595			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.42311			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.59848			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.37671			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.36843			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38451			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.41459			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.37818			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38354			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	100.63591		10.23000	100.55274			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.38871			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38061			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	118.02959			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.63500	103.66289		9.63500	103.58296			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41306			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	116.09721		1.75000	116.04665			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59851			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.38383			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40381			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.41575			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.39187			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.91601			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.28415			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.16220			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.38757			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.52186			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.41336			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.40449			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.42495			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.43125			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.88047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12681			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.43279			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.43279			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45384			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40621			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45674			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.54058			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45384			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.76374			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.44104			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.43480			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	125.45175			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	126.34797			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38231			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37897			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.98899			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38805			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	96.77339			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.40381			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38279			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.38231			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.41730			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.31398			0.00	240,000,000	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59485			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.54675			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.42849			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	15.37441		100.00000	15.26295			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.90476		100.00000	14.76408			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.00850			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.10942			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.17661			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.72018			0.00	1,000,000,000	500,000,000.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.89245			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.12208			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.67302			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.12000	97.74541		8.12000	100.96095			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.15638			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.51110			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.53500	100.81491		8.53500	100.74510		41,031,627,571,500.00	4,807,454,900	4,839,154,900.00	
AIR02	On 30/04/2023	Spot Bond	9.35000	118.79373		9.35000	118.70479		187,000,000,000.00	20,000,000	10,000,000.00	
AIR03	On 09/03/2016	Spot Bond	7.57500	105.30937		7.57500	105.24450			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	98.92152		100.00000	98.14261			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.41500	102.39353		9.41500	102.31676			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.89184		100.00000	16.77993			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.04500	103.34829		10.04500	103.26575			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500	164.76481		2.76500	164.59736			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75887			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG011	On 06/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.59763			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.62468			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.31169			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	100.52983			0.00	160,000,000	80,000,000.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.21376			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39667			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	100.39187			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.36352			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.75077			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.35000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67980			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	96.46455			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.65000	129.27801		2.65000	293.67814			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	94.68063			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	105.42850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	97.69845			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.15299			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	92.04753			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.05264			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.56729			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.35837			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.35358			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.24481			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.10500	102.58785		9.10500	102.51259			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.18012			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.64279			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.81274			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29446			0.00	0	100,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.99344			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.59000	103.23562		9.59000	103.15639			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.70000	103.98912		7.70000	103.92439			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	44.05441		100.00000	43.47577			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19720			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.93500	102.86592		8.93500	102.79184			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.26970	101.87270		11.26970	101.37546			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.20580	100.58659		11.20580	100.46526			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.25118	100.53440		11.25118	100.42401			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.30831			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.29551	100.46877		11.29551	100.35147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08		On 31/12/2017	Spot Bond	12.07201	99.64228		12.07201	99.54483			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31504			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31504			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31511			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.51970	99.80831		11.51970	99.88309			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.44341	101.12251		11.44341	100.35684			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	11.20580	100.58659		11.20580	100.46526			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	11.37680	100.63806		11.37680	100.45308			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	10.58017	96.28141		10.58017	100.07309			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30031			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29606			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.29606			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.01435			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond	10.98528	99.26429		10.98528	99.63239			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	11.71000	98.96275		11.71000	98.86968			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28822			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	11.63500	73.24605		11.63500	96.77316			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01436			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.27499			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	9.28000	89.45504		9.28000	100.24961			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.29214			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.50500	70.12759		11.50500	99.02972			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28430			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.29083			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.29083			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89584			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28116			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29470			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01434			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29470			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28168			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28569			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.29479			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22012			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.23488			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.26970	101.94610		14.26970	101.44177			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.49659	100.28181		15.49659	100.15686			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.38590	100.20385		14.38590	100.19061			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37518			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.37518			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.37518			0.00	1,400,000,000	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38804			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.32991			0.00	2,800,000,000	1,400,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	21.51719		100.00000	21.39495			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.28871		100.00000	19.14886			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.55490		100.00000	17.42762			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.83635		100.00000	10.75779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.83635	100.00000	10.75779				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.10167	100.00000	13.00668				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.35237	100.00000	11.27006				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.88001				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.54810				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00495				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00819				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.38127	100.00000	7.32716				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.38127	100.00000	7.32716				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		97.07447	100.00000	96.30607				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		90.79602	100.00000	90.12346				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		87.32057	100.00000	86.69834				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		104.08140	2.11000	179.10412				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000		95.70101	8.24000	150.41556				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000		97.01977	8.24000	150.76700				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500		95.90685	8.62500	95.84050				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.72159				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.10500		97.38477	8.10500	97.32067				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.62901				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.64776				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.68097				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.79166				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.90233				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.21187			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	25.71064		100.00000	25.52424			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40217			0.00	20,000,000	10,000,000.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47090			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.50035			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.51016			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62793			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.78489			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	16.09951		100.00000	15.98279			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	16.09951		100.00000	15.98279			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50941			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54657			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55670			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.48500	101.34573		8.48500	101.27596			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58707			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64089			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.37568		100.00000	14.27031			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.37568		100.00000	14.27031			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.65031			0.00	60,000,000	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21476			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.80500	66.84114		8.80500	102.63404			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89553			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.55632			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.90844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.05084			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.90336			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.94787			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.02870			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.36432			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.91548			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		58.09075		100.00000	57.66498			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.81691			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.86953			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.82770			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.07159			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		25.51742		100.00000	25.33242			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48809			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.12134			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.61000		106.05776		7.61000	105.99174			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.63500		114.41338		9.63500	114.32564			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.87834			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.53500		105.96141		9.53500	105.88098			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.70500		96.97231		12.70500	96.87337			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.99824			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.66500		101.87157		11.66500	101.77746			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22623			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.52500		103.58754		9.52500	103.50899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.84424			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.10500		97.74303		12.10500	97.64943			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.12162			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.73396			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.32494			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.34000		96.04232		10.34000	95.96341			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07000		118.06898		10.07000	117.97394			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.92000		114.25537		9.92000	114.16473			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.25000		113.44937		9.25000	113.36438			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00617			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.83500		100.76674		11.83500	100.67076			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.43565			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.10610			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.09028			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.18489			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44721			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.49468			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.94968			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25495			0.00	3,160,000,000	1,580,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.26402			0.00	3,220,000,000	1,610,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.27484			0.00	3,220,000,000	1,610,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.87881			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.85954			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.96139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.34987			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.42175			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27987			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.82652		10.11000	102.74387			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08352			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.21560		2.76000	120.09363			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		117.31009		3.14000	119.97395			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.96493		8.25000	100.89730			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000		127.55635		2.82000	121.64367			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.29799		2.40000	119.49407			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.58336			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94985			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.94346			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.82500		99.35796		8.82500	99.28765			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.95106			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.95146			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.78334			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.79371			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.87500		99.42158		8.87500	99.35083			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.87500		99.42158		8.87500	99.35083			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.92500		102.49683		8.92500	102.42350			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.43145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.47314		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.99617		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.99617		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.18273		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.43719		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.96032		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.01887		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	101.24932	9.35000	101.17392		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	101.24932	9.35000	101.17392		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.96021		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.96271		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.68930		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51200		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.59709		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.60157		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51200		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.51200		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.55446		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31048		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88897		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42174		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42174		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42174		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.77997		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond		9.43500	101.21104		9.43500	101.13374			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.46239			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48728			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79653			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79439			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83424			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.03393			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.14732			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02499			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.55783			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77382			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.65316			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.44453			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.38709			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.68901			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36695			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59472			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35876			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.86896			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25763			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35501			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12911			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.45910			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25780			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25780			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25535			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.39788			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.82220			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.13639			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	128.94314			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.19422			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.97143			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.68141			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.36198			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.95500	95.12981		10.95500	96.37379			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.47500	92.96226		11.47500	93.04386			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24482			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.45954			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.33126			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.69097			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.68835			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.97874		8.80500	103.89040			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.40621			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.70796			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	124.40654			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.42385			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.43100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.45859			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.44122			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60570			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60570			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	77.25099			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.48001			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24482			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	112.37952			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	112.53415			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63955			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.52826			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24613			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60208			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.49913			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.38776			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.44527			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62346			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.28184			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23954			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.53336			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.90426			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59253			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.57614				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.68035				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.37179				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.44015	10.55000	100.51252				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.13500	102.91321	10.13500	102.99906				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.41008				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.68568				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.27500	104.40544	12.27500	104.50854				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.75589				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.30500	104.50185	12.30500	104.33244				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.73500	104.18710	10.73500	104.03918				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.75589				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.69255				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.48707				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.45051				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.45859				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.40621				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25456				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.64000	101.74636	9.64000	101.61413				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28643				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.44670				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.65536	10.55000	100.56963				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.68267	11.00000	97.93040				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.60353				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.45384			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63812			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.06500	100.57423		12.06500	100.41162			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.49561			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.40621			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.77872			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.43243			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000	20.13818		100.00000	19.84866			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.41262		7.01000	40.00981			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	159.09162			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	8.62500	95.90685		8.62500	139.19602			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.24000	34.22936		8.24000	150.41556			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.24000	34.65525		8.24000	150.76700			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.82039			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	92.75900			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43627			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40913			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41452			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.69097			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37801			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39665			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39427			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.39665			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.09427			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.88767			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	106.15360		8.87000	103.98384			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.88500	103.52803		8.88500	103.45429			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.28000	115.15735		10.28000	115.06276			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.50000	106.19715		8.50000	106.12471			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.85000	104.94380		9.85000	104.86022			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.91500	105.10091		9.91500	105.01758			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.26500	93.81081		10.26500	93.73345			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.97000	94.91904		10.97000	94.83554			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.97000	92.77479		10.97000	92.69360			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94442			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.92945			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82814			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.79922			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.24760			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.94200			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.36909			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.16000	99.10914		11.16000	102.09607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.10561	100.00000	12.01688				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.05987	100.00000	4.02155				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.77405	100.00000	14.63460				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.43347				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.21000		97.96809	8.21000	96.70978				0.00	0	300,000,000.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.86018				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.80536				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.65254				0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		91.86055	100.00000	91.19489				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.65755				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	100.00000		16.49737	100.00000	100.00000			2,500,000,000,000,000.00	25,000,000,000	12,500,000,000.00	
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	102.35258				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.64871				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.26159				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	99.83144				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.52731				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.69988				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.59093				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.46097				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.21000				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.84000		103.80743	8.84000	103.73385				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.67500		116.17926	7.67500	116.10756			17,806,000,000,000.00	2,320,000,000	1,000,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.57000		105.39400	8.57000	105.32193				0.00	0	1,790,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.19500	105.88617		9.19500	105.80859			1,839,000,000,000.00	200,000,000	1,380,000,000.00
DV24	On 18/02/2024	Spot Bond	9.11500	105.01814		9.11500	104.94186			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.59500	105.40343		9.59500	105.32293			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.57537			0.00	0	200,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.50561			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32109			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21259			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.45750			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.11603			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42908			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21062			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.16500	126.91412		8.16500	126.83135			20,412,500,000.00	2,500,000	2,002,500,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.80944			0.00	10,800,000,000	11,720,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.85533		0.20000	135.68907			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.07500	123.36421		2.07500	123.24583			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.08500	110.54289		2.08500	110.43673			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11500	110.13948		2.11500	110.03344			0.00	0	9,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	102.44220		2.16000	102.34309			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.74000	105.74415		9.74000	105.66220			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.59000	106.24964		9.59000	106.16719			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.02000	104.59300		10.02000	104.50967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.22000		95.98214		10.22000	99.02804			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.37000		102.11222		10.37000	101.21242			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.12673			0.00	220,000,000	110,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.90327			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.58011			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.17397			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.94213			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98708			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		99.45504		100.00000	98.64865			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		58.92253		100.00000	58.36635			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		94.96206		100.00000	94.24984			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		80.28875		100.00000	79.79719			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		132.77260		3.00000	132.63490			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.48000		104.57227		11.48000	104.47715			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.35752			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55216			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.25781			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.08500		95.97282		10.08500	95.89502			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.08826			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.94941			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.24401			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.15020			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.22213			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50978			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.04843			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.09132			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03985			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.07560			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.04956			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03515			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.09000	101.47754		7.09000	101.41929			0.00	0	240,000,000.00
ES18	On 20/04/2018	Spot Bond	7.99500	103.61117		7.99500	103.54462			0.00	0	4,864,100,000.00
ES23	On 25/01/2023	Spot Bond	8.66500	109.92358		8.66500	109.84759		8,194,019,990,500.00	945,645,700	6,846,769,400.00	
ES26	On 02/04/2026	Spot Bond	8.91000	92.71289		8.91000	92.64630			0.00	0	3,403,200,000.00
ES33	On 15/09/2033	Spot Bond	9.52500	82.96372		9.57000	82.56298			0.00	0	30,122,600,000.00
ES42	On 25/04/2042	Spot Bond	9.66000	92.85104		9.66000	92.77927			0.00	0	22,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93380			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.14255			0.00	160,000,000	80,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.98165			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86292			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.30790			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.75492			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.56014			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	100.00000	71.84059		100.00000	71.44658		5,000,000,000,000,000.00	50,000,000,000	25,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.21941	100.00000	12.13082				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.89206	100.00000	11.80585				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.53296				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	98.97750				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.59364				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.63405				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.50500		99.21725	9.50500	99.14176				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.57189				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.57181				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.68019				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	104.07982				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.87378				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	100.88817				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.34000		101.33790	10.34000	101.92046				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.30500		105.96803	11.30500	105.87255				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.11709				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		130.27350	2.22000	131.02007				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		128.75654	2.24000	275.71249				0.00	0	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.40000		103.49253	2.40000	109.90332			480,000,000,000.00	200,000,000	200,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	2.49500		101.28685	2.49500	158.03413				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.29000		119.10670	2.29000	215.96467				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.73000		106.07237	7.73000	106.00572				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.81700		63.03445	7.81700	62.38527				0.00	0	0.00

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	9.45800	40.35636		9.45800	39.44693			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	39.07931		9.69000	38.13353			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	72.27723		100.00000	71.85039			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	74.70448		100.00000	74.28400			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.04219			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48486			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42180			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46159			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.47690		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.47690		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45384			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	100.43338			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54245			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	100.44670			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.38311		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	100.47379			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.57918			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56270			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	17.36751		100.09221	17.24011			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.40715			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.10212			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.53792			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.16242			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45179			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	100.45667			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41836			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42528			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55092			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.41812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	58.12323		13.22500	58.06093			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.39522			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.39570			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57693			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41288			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	95.00342		3.63500	98.18238			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43004			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.43004			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.16318			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24482			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.47312			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.40621			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.39713			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.66812			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.46192			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.26056			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.65055			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.81521			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.52731			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42147			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.52740			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.39283			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42528			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50947			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17359			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.18267			0.00	220,000,000	110,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41553			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03663			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.44813			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01830			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39909			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.82493			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.65059			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.82493			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64361			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.44865			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.68986		8.75000	101.54060			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.26278			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.23797		100.00000	11.13189			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.25929		100.00000	10.16245			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.08255			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.21779		100.00000	1.19894			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.16539			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45321			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.70549			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65465			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.46000	116.63533		3.46000	120.81464			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.45857			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.46293			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.44000	107.69104		3.44000	120.97189			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.46000	105.04933		3.46000	120.81464			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.59000	102.25993		2.59000	126.50420			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.66000	101.45607		2.66000	133.62001			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.86054			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.40231			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45570			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.52296			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52734			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50896			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43623			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.43576			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.74404			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.49255			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.60047		100.00000	9.53011			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	23.24650		100.00000	23.07612			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	54.79050		100.00000	54.27891			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	17.23247		100.00000	17.06981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.73000	149.49148		4.73000	149.31625			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31672			0.00	0	10,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.96535			0.00	0	190,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.90972			0.00	0	9,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.50058			0.00	1,900,000,000	2,020,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.15330			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.20969			0.00	2,000,000,000	1,000,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.94645			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.12800	82.42891		2.12800	100.46698			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48500	100.86216		2.48500	132.18344			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.58778			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.30971		10.38000	102.22427			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.30971		10.38000	102.22427			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.25020			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.73249			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.62500	98.37218		2.62500	106.69373			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000	206.10295		2.60000	206.63155			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59500	107.37092		2.59500	107.26339			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11957			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000	205.22675		2.63000	205.75490			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.89605			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	109.10627		2.49000	108.99791			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.68500	105.67193		2.68500	105.56532			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26323			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.27200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15575			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79000		103.98597		2.79000	103.62518			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		111.74688		2.75000	256.30662			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		124.03310		2.75000	265.58699			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		128.66185		2.25000	275.50950			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		122.06052		2.97000	261.35854			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		101.60873		2.59000	127.87546			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.55421			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000		132.01218		2.12000	127.85240			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78745			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01467			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.42281			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.46500		106.64072		2.46500	106.53504			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		18.34246		104.97509	18.20207			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.34368		101.07593	22.17834			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.96093		100.44759	14.85083			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.79874		100.76967	20.64525			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	2.12000		116.78858		2.12000	116.67597			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		97.21570		2.35000	110.40997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.58598			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		96.94800		2.38000	110.10567			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.02852			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		126.78568		2.45000	343.97475			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.31162			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.95696			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.79000		101.50484		6.79000	101.44977			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.90500		100.77512		7.90500	100.71039			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.29500		101.16875		8.29500	101.10063			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.49500		105.93832		8.49500	105.86611			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.04500		103.49786		9.04500	103.42324			0.00	0	10,863,300,000.00
FRX20	On 01/10/2020	Spot Bond	9.25000		98.02836		9.25000	97.95533			0.00	0	5,288,300,000.00
FRX23	On 28/02/2023	Spot Bond	9.79500		89.39317		9.79500	89.32237			0.00	0	4,584,500,000.00
FRX24	On 10/12/2024	Spot Bond	9.78000		109.80187		9.78000	109.71596			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.09000		97.74279		10.09000	96.18097			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.50500		93.56917		10.50500	93.49111			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29500		78.72935		10.29500	78.66460			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.34884			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.36104			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.36590			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.37802			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.39746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.41202			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.47505			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.94470			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.98617			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.99590			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.02356			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.06510			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.09970			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.25182			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.16389			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.36421			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.28500	100.48736		9.28500	100.41235			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.13863			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.71188			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	101.47864			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51007			0.00	320,000,000	160,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.57083			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.64623			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.75091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	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	100.68359					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.91866					0.00	600,000,000	460,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.90323					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.69312					0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.76178					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.61602					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	101.09162					0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.32348					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.86541					0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.27273					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.28527					0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.92195					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.13641					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.53309					0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.36042					0.00	1,000,000,000	500,000,000.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.43395					0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.26266					0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.09326					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.69221			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.74992		102.53761		7.74992	96.52038			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.76973			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.74931		102.29296		8.74931	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.86939			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.19922		102.39773		9.19922	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.99118			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	99.85687			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.89053			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.88638			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38314			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.31500		102.69466		9.31500	102.61846			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.33500		108.34037		8.33500	108.26828			0.00	0	1,007,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		130.57167		2.05000	279.60362			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000		133.28368		2.06000	285.41084			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.52000		99.44791		9.52000	99.37255			0.00	0	4,533,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.52000		99.40797		9.52000	99.33263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		83.10502	100.00000	82.53968				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		21.65081	100.00000	21.49213				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		98.91599	100.00000	99.72677				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		54.65176	100.00000	54.25554				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.11713	100.00000	25.92777				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		15.30001	100.00000	15.18909				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		84.43990	100.00000	83.86548				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000		116.91574	1.74000	116.80671				351,849,228,000.00	202,212,200	04,113,209,700.00
I2038	On 31/01/2038	Spot Bond	1.86500		122.43692	1.86500	122.32150				4,201,447,755,000.00	2,252,787,000	28,059,877,900.00
I2046	On 31/03/2046	Spot Bond	1.89000		122.69216	1.89000	122.57605				380,205,252,000.00	201,166,800	63,526,394,800.00
I2050	On 31/12/2050	Spot Bond	1.94000		130.87918	1.94000	130.75501				4,175,162,076,000.00	2,152,145,400	41,725,183,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	95.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.62000		101.98144	7.62000	101.91955				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.12552				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.04898				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.42500		102.14938	8.42500	102.07955				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.18500		106.05440	8.18500	105.98392				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.24500		101.28289	8.24500	101.21621				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.27811				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.35112				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.43000		101.66834	1.43000	129.81053				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.30969	2.19000	131.27887				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.40821				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.23519				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	8.30500		101.62231		8.30500	101.55418			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.87513			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.55082			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.36345			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.93500		99.26299		8.93500	99.19190			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93500		94.80721		8.93500	94.73967			0.00	0	28,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72156			0.00	0	6,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.38500		97.11197		8.38500	97.04626			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.40500		100.43780		9.40500	100.33965			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34318			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.38196			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.37056		7.90000	100.30718			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.71500		99.68852		8.71500	99.61921			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.52708			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.10460			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.95500		102.57629		7.95500	102.51107			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.67500		103.30869		8.67500	103.23720			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.76500		104.52165		9.76500	104.44044			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.21058			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47971			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40245			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.43242			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.46225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00561	100.00000	0.00557				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.60073				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.57263				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.99000		96.82601	8.99000	100.91423				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		99.91908	5.00000	99.87863				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		99.91908	5.00000	99.87863				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.99802	5.00000	100.95736				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		99.91908	5.00000	99.87863				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.31779	4.00000	100.28486				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		30.94846	100.00000	30.65949				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		30.72108	100.00000	30.43424				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		30.72108	100.00000	30.43424				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.86358	9.20000	104.78587				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.26307				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.26307				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.24406				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.83175	100.00000	7.77435				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.00423				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.30573				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.17500		100.58167	9.17500	100.50868				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.20188				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.88747	100.00000	9.81579				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		54.79050	100.00000	54.27891				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		79.52070	100.00000	79.00433				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN268U	On 11/12/2014	Spot Bond	100.00000		86.08491	100.00000	85.48009				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		11.19714	100.00000	10.75222				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		99.72677	100.00000	98.91599				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		99.35364	100.00000	98.56093				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		95.75945	100.00000	95.02284				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		94.05814	100.00000	99.17355				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		92.34273	100.00000	90.29066				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		97.85523	100.00000	97.07447				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		96.05263	100.00000	95.30026				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		94.31525	100.00000	93.58974				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		99.98288	6.25000	99.88028				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		99.86320	6.25000	99.76085				0.00	0	0.00
INA444	On 28/10/2014	Spot Bond	6.35000		99.73972	6.35000	99.63599				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		99.61872	6.35000	99.51524				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		99.49801	6.35000	99.39478				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		99.25167	6.40000	99.14814				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		99.01044	6.40000	98.90741				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.45000		98.40025	6.45000	98.29770				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.26830				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.26970		101.31809	11.26970	100.97348				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.26970		100.08754	11.26970	100.08418				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.44068				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.87971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.43285		0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	100.17588	6.50000	100.12309		0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.44195		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.42960		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.51618		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.94209		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.42528		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.08367		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.33439		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.34059		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18600		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.07055		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.96293		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.95212		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.94599		0.00		0	0.00	
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	102.44110		0.00		0	0.00	
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.89581		0.00		0	0.00	
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.91035		0.00		0	0.00	
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.41589		0.00		0	0.00	
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.28168		0.00		0	0.00	
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.77446		0.00		0	0.00	
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.99384		0.00		0	0.00	
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.51594		0.00		0	0.00	
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000	0.00000	101.65429		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP271U	On 09/10/2014	Spot Bond	100.00000		98.91599	100.00000	99.72678				0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		79.86871	100.00000	79.34783				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.13995				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.94132				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.94051				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.93500		99.70341	8.93500	99.63200				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.19592				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.20032				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	100.20328				0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.45469				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54000		102.88054	9.54000	102.80241				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.48705				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.83500		102.81125	8.83500	102.73760			17,670,000,000,000.00	2,000,000,000	3,563,400,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.08281				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	99.99970				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.37243				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.15537				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.44840				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.80000		104.37485	8.80000	104.30120				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.11240				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.78652				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.13481	3.28000	125.07101				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500		138.61913	3.67500	138.46785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.19483			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.93393			0.00	4,000,000,000	2,000,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.99952			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.67082			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.27054			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000		96.51637		3.74000	97.25271			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000		96.43591		3.74000	103.60310			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.72954			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.40741			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.55500		115.39399		10.55500	115.29727			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.06078			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500		137.09372		3.77500	136.94300			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		99.18478		100.00000	99.86464			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		98.79942		100.00000	98.01530			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		97.01284		100.00000	96.25690			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		95.29245		100.00000	94.56317			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		92.17172		100.00000	97.56098			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.52278			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.94674			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000		99.93155		6.25000	99.98288			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000		99.94866		6.25000	99.84613			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		99.09646		6.40000	98.99325			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.97607		6.40000	98.87312			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.45000		98.48588		6.45000	98.38315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA503	On 15/01/2015	Spot Bond	100.00000		79.52070	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.29407			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.07043			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.81186			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.07909			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98212			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.09369			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.81230			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94142			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94101			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94021			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94383			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.80057			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.50217			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.45556			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13140			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.86259			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.85404			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.14898			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.01712			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.55428			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34280			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.42439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22415			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.22952			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22952			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.27500	109.18991		9.27500	102.20159			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	21.17403		100.00000	20.93609			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.75969		100.00000	9.63149			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87248			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.41000	108.46740		9.41000	101.65953			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53187			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.15191			0.00	0	1,000,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49925			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	93.87236		100.00000	93.17008			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.53587			0.00	280,000,000	140,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	97.61273		100.00000	98.37488			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.61876			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	37.26306		100.00000	36.99290			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.28398			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	90.18253		100.00000	89.52904			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	97.32474		100.00000	96.57028			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	82.55328		100.00000	82.03298			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	95.93359		100.00000	95.20127			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	86.15901		100.00000	85.56206			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.56963			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.71660			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.92750			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.76968			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.62000	137.14626		8.62000	137.05194			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56683			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41079			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.47107			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82620			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.49902			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.46519			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.93500	98.14605		8.93500	98.07613			2,501,800,000,000.00	280,000,000	1,462,200,000.00
LGL03	On 03/04/2018	Spot Bond		9.03500	73.57517		9.03500	96.05557			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.50500	99.97424		9.50500	99.89858			0.00	0	2,291,100,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76897			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.12000	104.16075		10.12000	104.07650			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83611			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04983			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.11581			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.19466			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.78089			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.18092			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.97176			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	100.00000	69.82699		100.00000	66.90909			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.67566			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68075			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	100.00000		100.00000	99.18478			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.28430			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03977			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62882			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.11583			0.00	160,000,000	80,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47544			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.84029			0.00	0	60,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.05292			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.12337			0.00	0	110,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91603			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.86179			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.14886			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.19669			0.00	0	150,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.22463			0.00	200,000,000	100,000,000.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	93.83908		100.00000	93.13879			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	34.49958		100.00000	34.24672			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	83.87097		100.00000	83.29519			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	15.44508		100.00000	18.63659			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.85500	100.58487		8.85500	100.51346			0.00	0	135,100,000.00
MBSA02	On 15/04/2019	Spot Bond		8.74500	100.53783		8.74500	100.46731			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.57018			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.53305			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.94536			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.08055			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.86442			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.95226			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.12000	101.02840		8.12000	100.96214			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.92500	103.94819		8.92500	103.87423			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.66500	104.45604		9.66500	104.37569			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.57500	103.45098		6.57500	103.39573			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36345			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37561			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.70500	102.67477		9.70500	102.67846			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.77000	101.28499		7.77000	101.22103			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89696			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.04500	102.62459		9.04500	102.55020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.48895			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.54000		104.31470		9.54000	103.10904			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		14.55302		100.00000	14.44635			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.20068			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.74500		102.51257		8.74500	102.44067			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.72000		103.49106		7.72000	103.42717			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.68500		105.97422		8.68500	105.90079		19,310,385,330,000.00	2,223,418,000	2,733,418,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771		7.04096		100.89771	6.98950			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.13271		100.61875	7.08071			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.14412			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.15171			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.24493			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.35339			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.68277		100.00000	0.67782			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.68277		100.00000	0.67782			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.13000		98.37909		9.13000	98.30751			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		100.37225		7.59000	100.31131			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.22500		101.92282		9.22500	101.84792			0.00	0	2,200,000,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.43174			0.00	0	80,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.99000	102.48450		8.99000	102.40983			0.00	0	20,000,000.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.02473			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.46500	102.26186		9.46500	102.18352			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.19397			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.19000	103.24897		9.19000	103.12162			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.07309			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.25833			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67785			0.00	0	360,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.95995			0.00	0	120,000,000.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34042			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28159			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.31320			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.32000	103.63564		7.32000	103.57391			0.00	0	684,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78695			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.75500	111.38089		8.75500	111.30182			0.00	0	786,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.79500	35.72472		10.79500	35.69463			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.52000	105.75281		7.52000	105.68884			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.97009			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.80273			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.12500	102.16013		8.12500	102.09272			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.35549			0.00	2,000,000,000	1,000,000,000.00
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	101.46994			0.00	0	0.00

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	101.00234			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.01669			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89548			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.85459			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	92.31278			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.79164			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.60670			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.53200			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.63077			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33764			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.21974			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.39138			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.37194			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.80782			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.36001			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.35502			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35478			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.38384			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.40621			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.96500	104.61441		9.96500	104.71075			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.40381			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.00000	103.37339		10.00000	103.55448			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.40621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.36700			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.40626			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.41002			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.41479			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.66000		102.38611		8.66000	102.31420			779,400,000,000.00	90,000,000	30,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.83800			0.00	1,000,000,000	500,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.74829			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.13500		102.21439		10.13500	102.13339			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.44136			0.00	0	100,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.07136			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.13500		115.14235		12.13500	115.03182			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.43082			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.38398			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000		168.59411		2.26000	168.42965			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.75500		104.68786		8.75500	104.61476			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.56788			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.38500		106.00557		9.38500	105.92543			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99396			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.10391			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.94074			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.97405			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.95409			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.58500		106.00978		9.58500	107.03847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.97411			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.99401			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.98071			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.78500		106.01417		9.78500	105.93065			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02071			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.00732			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.01398			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.25965			0.00	120,000,000	60,000,000.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.17872			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.03393			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.61500		116.90748		8.61500	116.82669			0.00	0	0.00
NRA022	On 31/10/2022	Spot Bond	9.33000		121.78787		9.33000	121.69737		10,263,000,000,000.00	1,100,000,000	400,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.15500		173.30628		2.15500	173.13869			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.87000		122.42307		9.87000	122.32643			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.28643			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.97113			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.01147			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.42263			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.67632			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.92109			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.04016			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.29389			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.47041		100.00000	17.34375			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		43.95429		100.00000	43.63563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01		On 27/10/2015	Spot Bond	7.61000	105.39731	7.61000	105.33281			0.00	0	4,200,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	25.09454	100.00000	24.91261			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.70000			0.00	0	0.00
PCF03		On 06/04/2015	Spot Bond	100.00000	82.97872	100.00000	82.43281			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.17066			0.00	0	0.00
PMM11		On 23/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.47659			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.74159			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62653			0.00	0	0.00
PMM14		On 04/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.14967			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.42801			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.74928			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	102.03384			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	9.64000	103.73363	9.64000	103.59341			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.42287			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.46325			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.48142			0.00	180,000,000	90,000,000.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.52179			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.69535			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.73570			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56614			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.04000	41.39762	8.04000	41.37089			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.62000	107.09100	6.62000	107.03322		460,029,758,000,000.00	69,490,900,000	25,326,900,000.00	
R158P		On 15/09/2015	Spot Bond	6.82500	93.99577	6.82500	93.94351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.92500	112.67778		6.92500	112.61422			25,269,325,000,000.00	3,649,000,000	83,559,000,000.00
R159P	On 15/09/2016	Spot Bond	6.75500	88.00909		6.75500	87.96065			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.15000	121.18948		8.22000	120.51245			1,494,087,623,370,000.00	10,317,499,800	75,213,449,900.00
R187P	On 21/12/2026	Spot Bond	7.96000	38.62012		7.96000	38.59541			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.88000	36.08457		7.88000	36.06172			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000	286.78774		1.75000	285.88326			11,607,593,720,000.00	6,748,601,000	35,160,331,000.00
R201	On 21/12/2014	Spot Bond	6.02500	103.19959		6.06000	103.14204			0.00	0	31,696,694,300.00
R202	On 07/12/2033	Spot Bond	1.80000	232.01234		1.80000	231.79468			6,735,673,800,000.00	3,742,041,000	58,501,526,500.00
R2023	On 28/02/2023	Spot Bond	7.99500	99.43101		8.06500	98.94945			1,890,104,346,000,000.00	36,410,800,000	73,987,749,300.00
R203	On 15/09/2017	Spot Bond	7.11500	103.57685		7.18500	103.33137			3,341,877,790,500,000.00	69,694,700,000	17,706,715,300.00
R2030	On 31/01/2030	Spot Bond	8.64000	96.21174		8.64000	96.14541			2,986,934,400,000,000.00	45,710,000,000	33,124,400,000.00
R2032	On 31/03/2032	Spot Bond	8.75500	95.81228		8.75500	95.74463			126,159,550,000,000.00	14,410,000,000	63,465,000,000.00
R2037	On 31/01/2037	Spot Bond	8.83000	98.49415		8.83000	98.42479			557,945,625,000,000.00	63,187,500,000	88,575,000,000.00
R204	On 21/12/2018	Spot Bond	7.43500	104.47658		7.50500	104.16283			1,382,517,894,457,000.00	85,947,262,200	79,621,464,000.00
R2044	On 31/01/2044	Spot Bond	8.90000	100.18268		8.90000	100.11159			150,054,000,000,000.00	16,860,000,000	30,957,500,000.00
R2048	On 28/02/2048	Spot Bond	8.89000	99.53374		8.89000	99.46202			2,424,445,240,000,000.00	72,716,000,000	57,434,295,100.00
R207	On 15/01/2020	Spot Bond	7.63500	100.11478		7.70500	99.75823			3,340,956,338,935,500.00	37,584,327,300	23,245,865,700.00
R208	On 31/03/2021	Spot Bond	7.77000	95.12942		7.84000	94.73063			3,068,318,914,584,000.00	94,893,039,200	35,934,317,500.00
R209	On 31/03/2036	Spot Bond	8.71500	76.46693		8.76000	76.06148			2,922,663,271,500,000.00	35,360,100,000	31,572,400,000.00
R210	On 31/03/2028	Spot Bond	1.77500	171.69731		1.77500	171.53644			910,927,515,000.00	513,198,600	30,512,536,100.00
R211	On 31/01/2017	Spot Bond	0.73000	131.96990		0.73000	131.85762			731,667,320,000.00	1,002,284,000	82,338,979,000.00
R212	On 31/01/2022	Spot Bond	1.59000	136.70488		1.62000	136.30833			3,821,008,182,000.00	2,403,149,800	67,475,961,200.00
R213	On 28/02/2031	Spot Bond	8.59500	86.93629		8.64500	86.48567			1,685,365,812,216,000.00	96,086,772,800	31,996,793,700.00
R214	On 28/02/2041	Spot Bond	8.83500	77.03164		8.83500	76.97647			1,349,298,870,000,000.00	52,722,000,000	41,405,054,500.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.98500	97.15533	6.98500	97.10117					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.82500	93.99577	6.82500	93.94351					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.74500	90.99412	6.74500	90.94411					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.75500	88.00909	6.75500	87.96065					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.06500	98.86646	6.06500	98.81776					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.89500	95.43987	6.89500	95.38685					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.76500	92.39718	6.76500	92.34680					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.74500	89.40330	6.74500	89.35470					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.80500	86.37676	6.80500	86.32940					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.16000	82.76766	7.16000	82.71995					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.21000	79.78411	7.21000	79.73781					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.51000	76.19045	7.51000	76.14443					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.49000	73.49236	7.49000	73.44808					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.47000	70.90348	7.47000	70.86087					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.46000	68.38479	7.46000	68.34374					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.66500	65.18912	7.66500	65.14894					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.64500	62.85785	7.64500	62.81921					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.76000	60.09681	7.76000	60.05932					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.73000	57.97238	7.73000	57.93635					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.70000	55.93922	7.70000	55.90459					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.67000	53.99298	7.67000	53.95968					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.63000	52.17318	7.63000	52.14117					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.59000	50.43417	7.59000	50.40338					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.16000	46.07584		8.16000	46.04565			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.12000	44.44334		8.12000	44.41436			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.08000	42.88520		8.08000	42.85736			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.04000	41.39762		8.04000	41.37089			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.00000	39.97705		8.00000	39.95136			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.96000	38.62012		7.96000	38.59541			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.92000	37.32362		7.92000	37.29987			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.88000	36.08457		7.88000	36.06172			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87301			0.00	140,000,000	70,000,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11261			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.92495			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.08054			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	18.04480		100.00000	17.91398			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.45473		100.00000	10.37893			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.81797		100.00000	22.65073			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53919			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62387			0.00	1,000,000,000	500,000,000.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06195			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.29118			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.92133			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.73159			0.00	0	170,000,000.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42364			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.92122			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.38244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65753			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65877			0.00	0	110,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.89455			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.69997			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.13089			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	101.52305			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.17058			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.79671			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.36575			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	89.84577			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.34580			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.87098			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.27661			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.43237		12.35000	104.33040			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.21656		100.00000	15.10624			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.93162			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.82481			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.60054			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.27468			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.38434			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.90969		100.00000	3.88104			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.27895		100.00000	21.12467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		39.21022	100.00000	38.92595				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.27191	100.00000	14.16844				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		25.05133	100.00000	24.86971				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.47719				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	80.00528				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.14000		103.79828	9.14000	108.69389			1,828,000,000,000.00	200,000,000	1,089,400,000.00	
RW23	On 10/12/2023	Spot Bond	9.31500		104.40853	9.31500	104.33063				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.79500		89.11792	9.79500	106.79651				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.21330				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.12500		109.29609	8.12500	109.22515			528,125,000,000.00	65,000,000	2,182,500,000.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.05012				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.23500		104.64935	9.23500	104.57193				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.75910				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.89673				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.60847				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.77764				0.00	140,000,000	70,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.74596				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.27000		105.09360	7.27000	105.03244			331,512,000,000,000.00	45,600,000,000	23,876,989,600.00	
SBK9	On 10/04/2018	Spot Bond	9.00500		98.28895	9.00500	98.21762				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.08000		105.75434	8.08000	105.68495				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.86321	7.96000	105.79475				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.87000		105.94498	7.87000	105.87722				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.58500		99.77687	8.58500	99.70738				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.01500		105.81329	8.01500	105.74440				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	8.28500	105.56877		8.28500	105.49777			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52284			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14969			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.23500	102.21375		8.23500	102.14542			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.11526			0.00	1,000,000,000	650,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38741			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.28725			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.99000	108.97806		8.99000	108.89952			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.12000	103.63403		10.12000	103.55066			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.26824			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26961			0.00	0	120,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.18439			0.00	0	210,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.36012			0.00	2,000,000,000	1,170,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.60500	104.39805		8.60500	104.32638			0.00	0	1,285,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.57359		100.00000	14.47756			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.60500	104.65492		9.60500	104.57491			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.65435			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.11500	101.31311		9.11500	101.23912			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.92000	97.98281		8.92000	97.91312			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56123			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.87000	130.42180		9.87000	102.57437			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42724			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.43858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	10.02000		106.77843		10.02000	101.06969			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.54000		98.72474		9.54000	98.64976			0.00	0	29,900,000.00
SBS9	On 07/07/2016	Spot Bond	7.81500		108.75493		7.81500	108.68699			0.00	0	2,330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000		128.37830		2.28000	274.90165			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.37500		103.03894		1.37500	129.96994			0.00	0	170,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	104.34000			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	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		14.37568		100.00000	14.27031			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		163.65254		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.00000		114.36944		2.00000	128.17265			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.17588		6.50000	100.12309			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87181			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.24832			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.14573			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.21500		101.41686		9.21500	101.34199			0.00	0	275,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.47068			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.28079			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.38709			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.35612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		15.33717	100.00000	15.22597				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.60282				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		60.53566	100.00000	59.97044				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.49752				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		21.70397	100.00000	21.54489				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.87217	100.00000	31.57133				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.49565	100.00000	23.27627				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.52500		102.48955	9.52500	102.35791				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.77243				0.00	320,000,000	160,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.09732				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.17500		103.98061	8.17500	103.91270				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.10500		98.95037	9.10500	100.01316				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.53500		99.90322	8.53500	99.83404				0.00	0	2,320,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.02388				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.25260				0.00	220,000,000	120,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.53735				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.50814				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.52161				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.50780				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.28500		104.89304	8.28500	104.82327				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.92751				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.21506				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.88278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.39000	94.31571		9.39000	94.24480			0.00	0	896,500,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87040			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32866			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.65929			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.44800	87.40254		9.44800	87.33607			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.94000	89.65742		8.94000	89.59282			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.30500	102.95328		7.30500	102.89234			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.96500	94.68891		8.96500	94.62123			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.49436			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.36500	100.33432		8.36500	100.26620			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49000	108.69174		2.49000	108.99791			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.45500	100.08610		8.45500	100.82659			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.22562			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.82000	108.01302		9.82000	107.92818			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75656			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.87500	77.70524		9.87500	77.64319			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.71183			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.40630			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.87810			0.00	5,000,000,000	2,500,000,000.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.34493			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.81433			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.75310		0.00000	97.91121			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.32961			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.80461			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.22674			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.70797			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.10466			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.95921			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.96097			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.30557			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.89654			0.00	0	0.00
SY1169	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.79298			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.82728			0.00	0	0.00
SY1171	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.82737			0.00	0	0.00
SY1172	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.81004			0.00	0	0.00
SY1173	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.70652			0.00	0	0.00
SY1174	On 29/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.67194			0.00	0	0.00
SY1175	On 28/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.68285			0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.56836			0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	100.00000		92.87532		100.00000	92.17172			0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	100.00000		92.87532		100.00000	92.17172			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.08000		105.40680		7.08000	105.34638			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.83000		101.49375		8.83000	101.42150			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF105U	On 25/10/2014	Spot Bond	100.00000		98.21477		100.00000	97.43939			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		41.69786		100.00000	41.39555			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82073			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25072			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.76061			0.00	0	120,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.89820			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35133			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.36837			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.77205			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.26394			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.05980			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.38204			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.17500		102.65759		8.17500	102.59056			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.67532			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.72115			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.83238		7.83000	101.76864			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.65010			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.70740			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.76431			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65010			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.70740			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.33176		7.16000	101.61873			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.81969			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.81053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.03044			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.00067			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.89980			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.79695			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.64781			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.72115			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.04065		8.73000	101.92225			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.64093			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.70740			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.97500		92.07560		8.97500	99.36782			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.62718			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.70740			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.82428			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.79907			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.78991			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.02586			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.01670			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.93653			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.73979			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.74894			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.70321			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.28937			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.29879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond	9.30500	100.85258		9.30500	99.83731			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.32326			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.47496			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72024			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.69954		101.06155	7.08731			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.64093			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.73056			0.00	200,000,000	100,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.84719			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.93882			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.90895			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.99874			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.68578			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70875			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.68578			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.70875			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.72024			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67199			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70875			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83510			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.83510			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83510			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.01886			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.06480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.00738			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.92565			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.98301			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.96007			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.52000		107.71248		7.52000	107.64732			2,256,000,000,000.00	300,000,000	1,860,000,000.00
TL20	On 22/02/2020	Spot Bond	10.05500		87.56279		10.05500	87.46248			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.02500		107.09922		8.02500	107.03056			20,062,500,000.00	2,500,000	26,833,100,000.00
TN20	On 17/09/2020	Spot Bond	9.37000		105.79141		9.37000	105.71115			25,034,290,004,000.00	2,671,749,200	20,630,749,200.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.86527		100.00000	0.85719			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.46500		112.68678		9.46500	112.60186			18,076,730,250,000.00	1,909,850,000	6,620,150,000.00
TN25	On 19/08/2025	Spot Bond	9.82000		99.28897		9.82000	99.21140			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.97000		95.93230		9.97000	95.85624			159,520,000,000,000.00	16,000,000,000	6,851,700,000.00
TN30	On 09/10/2030	Spot Bond	8.00000		127.83781		8.00000	127.67574			408,000,000,000,000.00	51,000,000,000	40,000,000,000.00
TN40	On 01/10/2040	Spot Bond	100.00000		10.91502		100.00000	10.79102			3,500,000,000,000,000.00	35,000,000,000	35,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.07136			0.00	0	1,100,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.05488			0.00	0	1,500,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.14660			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.17560			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.17856			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.32154			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.61794			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.16638			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.24431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07957			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.08119			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,000,000,000	500,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862		10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993		9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136		100.00000	10.26156			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50951			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53949			0.00	0	1,600,000,000.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.55613			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.55946			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.65234			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.85637			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	15.14446		100.00000	14.94553			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.45610			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.24147			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.28207			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.73834			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.73256			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.27815			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.06787			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.82876			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.89792			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.59246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	95.87687			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	95.60430			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.44572			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.93564			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.77043			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.46291			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	94.13495			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.85394			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	93.90062			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.60448			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.92523		100.00000	13.82427			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	92.07921		100.00000	93.66143			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.38210			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.36504			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.33519			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.32018			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.26672			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98790			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91534			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.87932			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	51.52978		100.00000	50.37813			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.48692			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.98205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.35442				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.88616				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.24000	108.11740	9.24000	108.03649				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.21724				0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.25513				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26027				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.30131				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.30310				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.23644				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.24244				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.31500	112.43289	7.31500	112.36706				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.22000	242.07233	1.22000	241.85675				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.94000	104.59963	6.94000	104.54147				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.68500	106.43207	7.68500	106.36666				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.06000	106.92844	8.06000	106.85958				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.33000	106.31866	8.33000	106.24795				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.38000	106.46130	8.38000	106.39008				0.00	0	2,510,000,000.00
Z014	On 30/06/2015	Spot Bond	6.57000	95.48516	6.57000	95.43485				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.50000	93.70537	6.50000	93.65625				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.07500	99.20743	6.07500	99.15831				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.57000	95.46839	6.57000	95.41809				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.45000	69.55148	7.45000	69.50933				0.00	0	0.00



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	49.33974	100.00000	49.05944			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	26.11614	100.00000	25.96778			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>49,305,802,147,556,500.00</b>	<b>0,255,604,900</b>	<b>30 309 918 200.00</b>
<b>Grand Total:</b>										<b>49,305,803,255,452,800.00</b>	<b>0,255,814,330</b>	<b>30 313 548 514.00</b>