



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 04/11/2014	Any day expiry		11.03550	11.03550		10.87240	10.87240		9.89	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	0.01720	0.00002	0.04960	0.00005	0.017	22.81	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	10.98	Call	79.42300	0.07942	17.36310	0.01736	79.423	10.11	0.00	0	8,000.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	0.03000	0.00003	0.01900	0.00002	0.030	21.89	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry		11.03550	11.03550		10.87420	10.87420		10.29	0.00	0	424.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	288.87560	0.28888	143.62050	0.14362	288.876	13.42	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	12.32290	0.01232	3.36610	0.00337	12.323	12.20	0.00	0	10,000.00
\$ / R	On 10/11/2014	Any day expiry		11.04430	11.04430		10.88300	10.88300		10.06	0.00	0	1,338.00
\$ / R	On 10/11/2014	Any day expiry	10.97	Call	120.19990	0.12020	42.71050	0.04271	120.200	10.66	0.00	0	5,000.00
\$ / R	On 12/11/2014	Any day expiry		11.04790	11.04790		10.88660	10.88660		10.40	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry		11.07160	11.07160		10.90990	10.90990		10.36	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	30.83330	0.03083	71.63710	0.07164	30.833	10.61	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	0.13800	0.00014	0.16330	0.00016	0.138	24.53	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry		11.07340	11.07340		10.91170	10.91170		10.40	0.00	0	0.00
\$ / R	On 26/11/2014	Any day expiry	11.15	Put	168.25340	0.16825	288.83470	0.28883	168.253	10.67	0.00	0	500.00
\$ / R	On 26/11/2014	Any day expiry	11.85	Call	6.18700	0.00619	2.79540	0.00280	6.187	14.12	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry		11.07700	11.07700		10.91530	10.91530		10.40	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry		11.09990	11.09990		10.93780	10.93780		10.42	0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 11/12/2014	Any day expiry		11.10190	11.10190		10.93970	10.93970		10.43	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future		11.10390	11.10390		10.94170	10.94170		10.45	442,779,116.40	39,876	952,930.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.03640	0.00004	0.05970	0.00006	0.036	16.95	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.18080	0.00018	0.29100	0.00029	0.181	15.74	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.83010	0.00083	1.32940	0.00133	0.830	14.57	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	1.28970	0.00129	1.96810	0.00197	1.290	14.22	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	2.17590	0.00218	2.78420	0.00278	2.176	13.81	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,006.59390	1.00659	845.47480	0.84547	1,006.594	13.04	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	2.69390	0.00269	3.77480	0.00377	2.694	13.04	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	808.22300	0.80822	648.97270	0.64897	808.223	11.51	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	4.79300	0.00479	8.36030	0.00836	4.793	11.20	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	4.92100	0.00492	8.66070	0.00866	4.921	11.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	5.05320	0.00505	8.97360	0.00897	5.053	11.05	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	5.33190	0.00533	9.63850	0.00964	5.332	10.90	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	5.63070	0.00563	10.36080	0.01036	5.631	10.74	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	6.29670	0.00630	13.65740	0.01366	6.297	10.44	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	6.47880	0.00648	14.60400	0.01460	6.479	10.36	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	7.27970	0.00728	18.92510	0.01893	7.280	10.05	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	7.49980	0.00750	20.14870	0.02015	7.500	9.98	74,998.00	10,000	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	7.96570	0.00797	22.77870	0.02278	7.966	9.82	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	8.73720	0.00874	27.21310	0.02721	8.737	9.59	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	12.58580	0.01259	36.02670	0.03603	12.586	9.67	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	15.49690	0.01550	42.24590	0.04225	15.497	9.71	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	24.34150	0.02434	59.74890	0.05975	24.342	9.82	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	403.03590	0.40304	280.32050	0.28032	403.036	9.87	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	394.78170	0.39478	273.47050	0.27347	394.782	9.89	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	362.55180	0.36255	247.04900	0.24705	362.552	9.95	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	346.93270	0.34693	234.43780	0.23444	346.933	9.98	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	45.35200	0.04535	96.58440	0.09658	45.352	10.00	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	47.75960	0.04776	100.53460	0.10053	47.760	10.01	5,874,430.80	123,000	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	302.20200	0.30220	199.05960	0.19906	302.202	10.07	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	274.26080	0.27426	177.53770	0.17754	274.261	10.14	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	80.43900	0.08044	150.77830	0.15078	80.439	10.18	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	84.00130	0.08400	155.96490	0.15596	84.001	10.20	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	87.66420	0.08766	161.25110	0.16125	87.664	10.21	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	211.42420	0.21142	133.75580	0.13376	211.424	10.29	0.00	0	40,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	107.52420	0.10752	192.05580	0.19206	107.524	10.29	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	178.68400	0.17868	113.75810	0.11376	178.684	10.39	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	163.71430	0.16371	104.88870	0.10489	163.714	10.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	155.02920	0.15503	260.38790	0.26039	155.029	10.45	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	146.67640	0.14668	94.12840	0.09413	146.676	10.60	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	138.99950	0.13900	89.17430	0.08917	139.000	10.69	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	121.42890	0.12143	77.92570	0.07793	121.429	10.94	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	217.52890	0.21753	336.22570	0.33623	217.529	10.94	0.00	0	750.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	106.00420	0.10600	68.14600	0.06815	106.004	11.18	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.30	Call	92.51110	0.09251	59.65570	0.05966	92.511	11.43	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	82.96770	0.08297	53.67950	0.05368	82.968	11.62	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	70.49840	0.07050	45.90040	0.04590	70.498	11.91	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	11.46	Call	59.96590	0.05997	39.34490	0.03934	59.966	12.21	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	449.97690	0.44998	593.85560	0.59386	449.977	12.40	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	40.30850	0.04031	27.07610	0.02708	40.308	12.94	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	38.26800	0.03827	25.79590	0.02580	38.268	13.04	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	37.29020	0.03729	25.18240	0.02518	37.290	13.09	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	28.01530	0.02802	19.43850	0.01944	28.015	13.60	0.00	0	1,670.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	25.94680	0.02595	18.14880	0.01815	25.947	13.74	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	21.21500	0.02122	15.17620	0.01518	21.215	14.11	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	19.21900	0.01922	13.90960	0.01391	19.219	14.30	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	17.43340	0.01743	12.76900	0.01277	17.433	14.48	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	17.01720	0.01702	12.50190	0.01250	17.017	14.53	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	15.09910	0.01510	11.26360	0.01126	15.099	14.76	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	911.19910	0.91120	1,069.56360	1.06956	911.199	14.76	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	14.74610	0.01475	11.03400	0.01103	14.746	14.81	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	11.96390	0.01196	8.73310	0.00873	11.964	15.23	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	7.35960	0.00736	4.85720	0.00486	7.360	15.92	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	7.14900	0.00715	4.70880	0.00471	7.149	15.95	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.99320	0.00099	0.53680	0.00054	0.993	17.74	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.84530	0.00085	0.44690	0.00045	0.845	17.89	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.52630	0.00053	0.37800	0.00038	0.526	18.36	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.49980	0.00050	0.38670	0.00039	0.500	18.41	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.49970	0.00050	0.22380	0.00022	0.500	28.63	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.10990	11.10990	10.94750	10.94750		10.38	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	45.17340	0.04517	94.61410	0.09461	45.173	9.95	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	186.47300	0.18647	297.94740	0.29795	186.473	10.63	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	18.06860	0.01807	13.57460	0.01357	18.069	14.64	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.82750	0.00083	0.73020	0.00073	0.828	22.33	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.11790	11.11790	10.95530	10.95530		10.44	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	196.45130	0.19645	307.65360	0.30765	196.451	10.72	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	104.07820	0.10408	69.87060	0.06987	104.078	11.47	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	306.17820	0.30618	434.57060	0.43457	306.178	11.47	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.12590	11.12590	10.96310	10.96310		10.38	0.00	0	440.00
\$ / R	On 28/01/2015	Any day expiry			11.19400	11.19400	11.03010	11.03010		10.71	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	76.18580	0.07619	125.54890	0.12555	76.186	10.12	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	2.29440	0.00229	0.61910	0.00062	2.294	19.51	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.24800	11.24800	11.08330	11.08330		11.08	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	92.30130	0.09230	143.82240	0.14382	92.301	10.30	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	2.67220	0.00267	19.54890	0.01955	2.672	18.00	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.24990	11.24990	11.08520	11.08520		11.09	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.25190	11.25190	11.08710	11.08710		11.10	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.28520	11.28520	11.11970	11.11970		11.32	44,079,991.20	3,906	116,966.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	14.38010	0.01438	23.01070	0.02301	14.380	10.95	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	26.42760	0.02643	41.98240	0.04198	26.428	10.58	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	45.76330	0.04576	68.09410	0.06809	45.763	10.42	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	85.66780	0.08567	134.39110	0.13439	85.668	10.22	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	96.79520	0.09680	148.99530	0.14900	96.795	10.30	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	99.71480	0.09971	152.79280	0.15279	99.715	10.32	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	132.06630	0.13207	193.95320	0.19395	132.066	10.52	0.00	0	46,165.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	268.86230	0.26886	217.02250	0.21702	268.862	11.70	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	227.25690	0.22726	184.48310	0.18448	227.257	12.22	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	211.79180	0.21179	172.42000	0.17242	211.792	12.45	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	159.79660	0.15980	131.93060	0.13193	159.797	13.38	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	136.30850	0.13631	113.63640	0.11364	136.309	13.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	76.61840	0.07662	65.49100	0.06549	76.618	16.15	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	53.08060	0.05308	46.96940	0.04697	53.081	17.61	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	29.94440	0.02994	35.05300	0.03505	29.944	21.96	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.30670	11.30670	11.14080	11.14080		11.37	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	104.94210	0.10494	157.06190	0.15706	104.942	10.39	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	31.64630	0.03165	28.02500	0.02803	31.646	24.41	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.31650	11.31650	11.15040	11.15040		11.35	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	268.31290	0.26831	358.64280	0.35864	268.313	11.15	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	128.50630	0.12851	109.23900	0.10924	128.506	14.73	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.36930	11.36930	11.20220	11.20220		11.51	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	111.75670	0.11176	164.07670	0.16408	111.757	10.30	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	43.59880	0.04360	36.10070	0.03610	43.599	24.48	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.42720	11.42720	11.25950	11.25950		11.76	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	123.59270	0.12359	172.01810	0.17202	123.593	10.52	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	48.94030	0.04894	43.32160	0.04332	48.940	24.23	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.45920	11.45920	11.29130	11.29130		11.95	18,483,689.60	1,613	31,094.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	115.16510	0.11517	150.66270	0.15066	115.165	10.72	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	119.41860	0.11942	155.97540	0.15598	119.419	10.70	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	185.62320	0.18562	252.71400	0.25271	185.623	10.78	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	193.67460	0.19367	262.32010	0.26232	193.675	10.83	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	227.79250	0.22779	302.56740	0.30257	227.793	11.03	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	236.79150	0.23679	313.07390	0.31307	236.792	11.08	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	336.76140	0.33676	427.43380	0.42743	336.761	11.57	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	144.12960	0.14413	127.42390	0.12742	144.130	16.78	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	127.41920	0.12742	113.43120	0.11343	127.419	17.41	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	112.55870	0.11256	100.95810	0.10096	112.559	18.10	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.48730	11.48730	11.31920	11.31920		12.12	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	135.70060	0.13570	178.06520	0.17807	135.701	10.75	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	55.34390	0.05534	46.10650	0.04611	55.344	24.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.55340	11.55340	11.38490	11.38490		12.28	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	142.24570	0.14225	184.05240	0.18405	142.246	10.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	65.26090	0.06526	54.05520	0.05406	65.261	24.22	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.61320	11.61320	11.44400	11.44400		12.44	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	149.77520	0.14978	191.57110	0.19157	149.775	10.93	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	70.63580	0.07064	59.45870	0.05946	70.636	24.24	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.65060	11.65060	11.48080	11.48080		12.58	0.00	0	3,385.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	102.02800	0.10203	132.65750	0.13266	102.028	10.97	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,160.13200	1.16013	1,022.74940	1.02275	1,160.132	10.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	202.50530	0.20251	257.43090	0.25743	202.505	10.99	0.00	0	22,320.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	859.17140	0.85917	747.52850	0.74753	859.171	10.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	439.86200	0.43986	390.42650	0.39043	439.862	13.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	333.71580	0.33372	299.07170	0.29907	333.716	15.03	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	253.96570	0.25397	229.22980	0.22923	253.966	16.54	0.00	0	18,946.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	173.12160	0.17312	171.77450	0.17177	173.122	21.52	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.67960	11.67960	11.50950	11.50950		12.58	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	155.65220	0.15565	197.15160	0.19715	155.652	11.01	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	75.07670	0.07508	65.61710	0.06562	75.077	23.92	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.74190	11.74190	11.57090	11.57090		12.83	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	159.97220	0.15997	200.61400	0.20061	159.972	11.06	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	89.75760	0.08976	79.68560	0.07969	89.758	24.04	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.80290	11.80290	11.63250	11.63250		12.99	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	166.02890	0.16603	205.71380	0.20571	166.029	11.19	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	83.42240	0.08342	72.34590	0.07235	83.422	23.78	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.83830	11.83830	11.66830	11.66830		13.12	0.00	0	2,400.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	210.38150	0.21038	256.64470	0.25664	210.382	11.33	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,098.68150	1.09868	974.94470	0.97494	1,098.681	11.33	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,064.02430	1.06402	942.26290	0.94226	1,064.024	11.36	0.00	0	500.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	365.93450	0.36593	333.48230	0.33348	365.934	16.28	0.00	0	13,248.00
\$ / R	On 21/12/2015	Any day expiry			11.86040	11.86040	11.69070	11.69070		13.12	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	169.75930	0.16976	210.21520	0.21022	169.759	11.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	78.40260	0.07840	67.38290	0.06738	78.403	23.53	0.00	0	300.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.10390	11.10390	10.94170	10.94170		10.45	632,922.30	57	1,662.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.28520	11.28520	11.11970	11.11970		11.32	248,274.40	22	246.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	31,254.51740	0.31255	25,062.30020	0.25062	31,254.517	11.28	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.45920	11.45920	11.29130	11.29130		11.95	0.00	0	93.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.65060	11.65060	11.48080	11.48080		12.58	0.00	0	15.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.72580	17.72580	17.52960	17.52960		9.42	45,129,886.80	2,546	42,866.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	92.63030	0.09263	149.61100	0.14961	92.630	9.86	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	119.49880	0.11950	189.39790	0.18940	119.499	9.74	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	811.13250	0.81113	993.40100	0.99340	811.133	10.56	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	11.51500	0.01151	9.21680	0.00922	11.515	12.98	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	9.53050	0.00953	7.49470	0.00749	9.530	13.56	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			17.84900	17.84900	17.65100	17.65100		10.08	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	587.17350	0.58717	737.25530	0.73726	587.173	10.80	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	802.39530	0.80240	967.29040	0.96729	802.395	11.34	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	909.38860	0.90939	1,077.16990	1.07717	909.389	11.59	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	8.52850	0.00853	7.74090	0.00774	8.529	16.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	6.61060	0.00661	6.54740	0.00655	6.611	17.89	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	6.59040	0.00659	6.53070	0.00653	6.590	17.95	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.00030	18.00030	17.80010	17.80010		10.82	13,050,217.50	725	3,080.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	204.73910	0.20474	171.26890	0.17127	204.739	12.67	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.26020	18.26020	18.05810	18.05810		11.85	913,010.00	50	1,845.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.54610	18.54610	18.34200	18.34200		12.39	0.00	0	1,005.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09887	0.09887	0.10050	0.10050		10.30	593.24	6	15,509.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10060	0.10060	0.10224	0.10224		11.32	2,515.03	25	50.00
€ / R	On 26/11/2014	Any day expiry			13.84530	13.84530	13.77570	13.77570		9.51	0.00	0	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			13.88530	13.88530	13.81530	13.81530		9.65	944,200.40	68	73,641.00

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	13.74	Put	115.92260		0.11592		144.00280	0.14400	115.923	9.59	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	244.21690		0.24422		291.59480	0.29159	244.217	9.93	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	357.43070		0.35743		411.81380	0.41181	357.431	10.41	0.00	0	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	5.89490		0.00589		4.93730	0.00494	5.895	13.04	0.00	0	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	3.97590		0.00398		3.52200	0.00352	3.976	13.36	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	3.30280		0.00330		2.95810	0.00296	3.303	13.62	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.12110		14.12110		14.04870	14.04870		10.55	93,001,564.60	6,586	31,453.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	208.89420		0.20889		233.80240	0.23380	208.894	10.18	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	299.58820		0.29959		332.06590	0.33207	299.588	10.42	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	309.68650		0.30969		342.92360	0.34292	309.687	10.45	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	145.18820		0.14519		132.82580	0.13283	145.188	12.87	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	138.38070		0.13838		126.70270	0.12670	138.381	13.00	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	111.74630		0.11175		102.76270	0.10276	111.746	13.61	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	108.77020		0.10877		100.08870	0.10009	108.770	13.69	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	92.13110		0.09213		84.71770	0.08472	92.131	14.19	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.34860		14.34860		14.27500	14.27500		11.25	0.00	0	6,225.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.60460		14.60460		14.53030	14.53030		11.85	131,441.40	9	104.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.85850		14.85850		14.78490	14.78490		12.37	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	276.02120		0.27602		297.32030	0.29732	276.021	10.67	0.00	0	5,795.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	392.90230		0.39290		379.84420	0.37984	392.902	15.31	0.00	0	5,795.00
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			528.44700		528.44700		527.98100	527.98100			0.00	0	0.00
AL12	On 05/02/2015	Index Future			536.62000		536.62000		536.14800	536.14800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			545.75600		545.75600		545.28000	545.28000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			442.15100		442.15100		441.68500	441.68500			13,264,530.00	3	2.00
AL37	On 05/02/2015	Index Future			448.98900		448.98900		448.51700	448.51700			26,939,340.00	6	115.00
AL37	On 07/05/2015	Index Future			456.63300		456.63300		456.15600	456.15600			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			524.09900		524.09900		523.30500	523.30500			20,963,960.00	4	3.00
AL7T	On 05/02/2015	Index Future			532.20500		532.20500		531.40000	531.40000			37,254,350.00	7	3.00
AL7T	On 07/05/2015	Index Future			541.26600		541.26600		540.45000	540.45000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			477.58400		477.58400		477.12100	477.12100			229,240,320.00	48	236.00
ALBI	On 05/02/2015	Index Future			484.97000		484.97000		484.50100	484.50100			232,785,600.00	48	408.00
ALBI	On 07/05/2015	Index Future			493.22700		493.22700		492.75300	492.75300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			502.26700		502.26700		501.78700	501.78700			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.71790		9.71790		9.62560	9.62560		6.98	0.00	0	12,269.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	21.25750		0.02126		34.79220	0.03479	21.258	8.11	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	143.40510		0.14341		211.53080	0.21153	143.405	7.34	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	15.38710		0.01539		8.87200	0.00887	15.387	8.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.78630		0.00079		0.63710	0.00064	0.786	11.83	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.66130		0.00066		0.54730	0.00055	0.661	12.08	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.81040		9.81040		9.71740	9.71740		8.74	0.00	0	5,416.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.89990		9.89990		9.80700	9.80700		10.12	0.00	0	3,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 14/09/2015	Foreign Exchange Future		10.00130	10.00130		9.90750	9.90750		10.84	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		9.80730	9.80730		9.77360	9.77360		8.53	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		9.94340	9.94340		9.90860	9.90860		9.59	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		11.25390	11.25390		-4.26530	-4.26530			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		900.68200	900.68200		746.27230	746.27230			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		999.75250	999.75250		844.41380	844.41380			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		320.46910	320.46910		-371.41250	-371.41250			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		808.19880	808.19880		653.04320	653.04320			0.00	0	1,871.00
CF CANDO CAFY	On 02/12/2014	Can-Do Future		6,176.89000	6,176.89000		3,499.00000	3,499.00000			348,000.00	10	10.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.50970	11.50970		11.45880	11.45880		10.15	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future		11.70930	11.70930		11.65720	11.65720		11.14	0.00	0	2,308.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.80630	1.80630		1.78290	1.78290		9.35	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.82310	1.82310		1.79950	1.79950		10.29	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		123.05406	123.05406		123.05265	123.05265			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		124.97263	124.97263		124.97151	124.97151			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.59742	125.59742		125.59715	125.59715			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.35582	84.86823		9.35679	84.86078			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.44273	86.18084		9.44370	86.17351			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.51185	83.85898		9.51277	83.85212			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.56803	85.41424		9.56891	85.40775			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	475.70700		475.70700		475.20300	475.20300			494,735,280.00	104	270.00
GOVI	On 05/02/2015	GOVI	483.06400		483.06400		482.55400	482.55400			492,725,280.00	102	178.00
GOVI	On 07/05/2015	GOVI	491.28800		491.28800		490.77300	490.77300			0.00	0	25.00
GOVI	On 06/08/2015	GOVI	500.29300		500.29300		499.77100	499.77100			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.01997		118.01997		117.91125	117.91125			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.70304		118.70304		118.59299	118.59299			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.73902		120.73902		120.62786	120.62786			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	125.29737		125.29737		124.84173	124.84173			0.00	0	1,974.00
I2038	On 05/02/2015	Bond Future	125.94954		125.94954		125.48681	125.48681			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	128.10969		128.10969		127.64009	127.64009			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	124.47006		124.47006		124.46923	124.46923			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	126.41064		126.41064		126.41007	126.41007			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	127.20117		127.20117		127.20174	127.20174			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	133.18795		133.18795		133.18697	133.18697			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	133.81612		133.81612		133.81579	133.81579			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	136.11123		136.11123		136.11156	136.11156			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	221.51100		221.51100		221.24700	221.24700			1,236,031,380.00	558	368.00
IGOV	On 05/02/2015	Index Future	224.96400		224.96400		224.69700	224.69700			1,329,537,240.00	591	723.00
IGOV	On 07/05/2015	Index Future	228.82100		228.82100		228.55100	228.55100			0.00	0	80.00
IGOV	On 06/08/2015	Index Future	233.04200		233.04200		232.76800	232.76800			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	600.25300		600.25300		599.62100	599.62100			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	609.70000		609.70000		609.06000	609.06000			0.00	0	157.00
ILBI	On 07/05/2015	Index Future	620.37800		620.37800		619.73100	619.73100			0.00	0	0.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.32509		145.32509		145.29378	145.29378			0.00	0	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 19/11/2014	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.17000		93.83000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.20000		93.80000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.29000		93.71000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.32000		93.68000		6.34000	93.66000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.40000		93.60000		6.42000	93.58000			0.00	0	0.00

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 17/06/2015		Jibar Tradeable Future	6.53000	93.47000		6.55000	93.45000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.66000	93.34000		6.68000	93.32000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.81000	93.19000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.93000	93.07000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.05000	92.95000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.19000	92.81000		7.22000	92.78000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12340	0.12340		0.12140	0.12140		11.95	0.00	0	9.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06620	0.06620		0.06550	0.06550		16.74	5,958.00	90	17.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.25050	1.25050		1.26260	1.26260			0.00	0	30.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.25130	1.25130		1.26340	1.26340			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.25210	1.25210		1.26430	1.26430			0.00	0	100.00
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	7.87895	124.30168		7.89966	124.12043		6.78	590,432,980.00	4,750	42,810.00
R186	On 06/11/2014	7.70	Call	33.16000	0.03316		37.93000	0.03793	33.160	6.68	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	167.60000	0.16760		164.11000	0.16411	167.600	6.72	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	1,147.26000	1.14726		1,038.81000	1.03881	1,147.260	6.78	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	3,612.25000	3.61225		3,431.81000	3.43181	3,612.250	6.97	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	0.14000	0.00014		0.95000	0.00095	0.140	6.97	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	0.00000	0.00000		0.02000	0.00002	0.000	7.07	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	0.00000	0.00000		0.01000	0.00001	0.000	7.10	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.12	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.42	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	7.93524	120.92872		7.95667	120.74490		7.53	137,616,883.36	1,138	5,070.00
R186	On 05/02/2015	9.00	Put	68.44000	0.06844		74.54000	0.07454	68.440	8.02	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.97256	122.98927		7.99466	122.80321		7.75	0.00	0	0.00
R186	On 06/08/2015		Bond Future	7.99204	119.96579		8.01485	119.77704		8.18	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	290.66841	290.66841		290.24089	290.24089			0.00	0	908.00
R197	On 05/02/2015		Bond Future	289.18353	289.18353		288.75004	288.75004			0.00	0	0.00
R197	On 07/05/2015		Bond Future	294.14298	294.14298		293.70403	293.70403			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		235.48334	235.48334	235.14154	235.14154			0.00	0	48,833.00
R202	On 05/02/2015		Bond Future		235.95876	235.95876	235.61232	235.61232			0.00	0	1,520.00
R202	On 07/05/2015		Bond Future		240.00516	240.00516	239.65449	239.65449			0.00	0	0.00
R202	On 07/12/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014		Bond Future		7.64427	102.16516	7.67007	102.00819		5.61	107,273,418.00	1,050	8,612.00
R2023	On 05/02/2015		Bond Future		7.70568	103.74527	7.73255	103.58617		5.85	108,932,533.50	1,050	1,050.00
R2023	On 07/05/2015		Bond Future		7.73858	101.58574	7.76648	101.42463		6.25	0.00	0	0.00
R2023	On 06/08/2015		Bond Future		7.74984	103.46891	7.77887	103.30541		6.33	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put		319.84000	0.31984	353.77000	0.35377	319.840	6.71	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		6.70421	105.22543	6.73513	105.14465		1.95	0.00	0	11,227.00
R203	On 06/11/2014	6.84	Call		365.43000	0.36543	299.81000	0.29981	365.430	1.97	0.00	0	45.00
R203	On 06/11/2014	6.98	Call		718.07000	0.71807	638.40000	0.63840	718.070	2.01	0.00	0	14.00
R203	On 05/02/2015		Bond Future		6.75905	106.85291	6.79324	106.77112		1.89	0.00	0	2,093.00
R203	On 05/02/2015	7.69	Call		2,208.38000	2.20838	2,130.20000	2.13020	2,208.380	2.04	0.00	0	55.00
R203	On 07/05/2015		Bond Future		6.74162	104.50411	6.77947	104.42166		1.92	0.00	0	0.00
R203	On 06/08/2015		Bond Future		6.64422	106.44184	6.68669	106.35849		1.80	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		8.30902	99.57720	8.33475	99.36164			0.00	0	4,191.00
R2030	On 05/02/2015		Bond Future		8.36767	97.11054	8.39418	96.89185			0.00	0	470.00
R2030	On 07/05/2015		Bond Future		8.41247	98.76624	8.43971	98.54454			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 06/11/2014		Bond Future		8.45920	99.04950	8.47493	98.90968			0.00	0	0.00
R2032	On 05/02/2015		Bond Future		8.52064	100.58146	8.53682	100.43971			0.00	0	2.00
R2032	On 07/05/2015		Bond Future		8.56597	98.13776	8.58255	97.99429			0.00	0	0.00
R2032	On 06/08/2015		Bond Future		8.59750	99.95805	8.61450	99.81251			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		8.57394	101.62822	8.57460	101.62175			37,602,441.40	370	8,898.00
R2037	On 05/02/2015		Bond Future		8.63169	98.94276	8.63233	98.93657			36,608,821.20	370	5,098.00
R2037	On 07/05/2015		Bond Future		8.67719	100.62993	8.67779	100.62418			50,314,965.00	500	500.00
R2037	On 06/08/2015		Bond Future		8.71127	98.23528	8.71182	98.23006			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		7.01922	106.56308	7.04507	106.47027		2.88	0.00	0	8,741.00
R204	On 06/11/2014	7.99	Put		0.00000	0.00000	0.00000	0.00000	0.000	3.17	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future		7.07725	104.17659	7.10498	104.08261		2.95	0.00	0	1,988.00
R204	On 07/05/2015		Bond Future		7.09363	105.95147	7.12335	105.85665		2.98	0.00	0	0.00
R204	On 06/08/2015		Bond Future		7.06504	103.87460	7.09709	103.77867		3.07	0.00	0	0.00
R204	On 06/08/2015	8.41	Put		120.55000	0.12055	142.31000	0.14231	120.550	3.28	0.00	0	699.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 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			8.66382		103.33744		8.66446	103.33062			0.00	0	3,002.00
R2044	On 05/02/2015	Bond Future			8.71987		100.55326		8.72050	100.54663			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.76440		102.26782		8.76498	102.26178			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.79827		99.77828		8.79880	99.77280			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.65389		102.76265		8.64953	102.81050			0.00	0	26,526.00
R2048	On 05/02/2015	Bond Future			8.71105		104.35194		8.70654	104.40083			0.00	0	6,597.00
R2048	On 07/05/2015	Bond Future			8.75160		101.69616		8.74691	101.74655			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.78111		103.58180		8.77624	103.63375			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			7.25919		102.29057		7.28500	102.18087		3.77	0.00	0	35,198.00
R207	On 05/02/2015	Bond Future			7.31897		100.23164		7.34630	100.12049		3.88	20,046,328.00	200	4,527.00
R207	On 07/05/2015	Bond Future			7.34963		101.93989		7.37852	101.82756		3.94	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,038.03000		2.03803	1,976.19000	1.97619		2,038.030	4.00	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.34650		100.18430		7.37717	100.07051		4.10	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,646.10000		1.64610	1,614.16000	1.61416		1,646.100	4.09	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			7.43426		97.33924		7.46006	97.21275		4.66	0.00	0	52,023.00
R208	On 06/11/2014	Bond Future	8.50	Put	0.00000		0.00000	0.00000	0.00000		0.000	5.11	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.49471		98.84475		7.52178	98.71652		4.75	0.00	0	4.00
R208	On 07/05/2015	Bond Future			7.52618		97.12713		7.55452	96.99738		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.53063		98.92803		7.56037	98.79647		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	233.46000		0.23346	258.63000	0.25863		233.460	5.40	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			8.49371		78.75348		8.49433	78.74845		10.67	0.00	0	27,253.00
R209	On 06/11/2014	Bond Future	8.50	Call	455.66000		0.45566	498.74000	0.49874		455.660	10.67	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,051.47000		2.05147	2,054.96000	2.05496		2,051.470	10.91	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,573.48000		3.57348	3,568.78000	3.56878		3,573.480	11.09	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,949.56000		3.94956	3,944.65000	3.94465		3,949.560	11.14	0.00	0	1,640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.05	Call	4,322.81000		4.32281	4,317.82000	4.31782		4,322.810	11.19	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.38	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.61	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.61	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.61	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.61	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	0.00000		0.00000	0.00000	0.00000		0.000	11.61	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.54791		79.97150	8.54852	79.96661			11.44	0.00	0	1,577.00
R209	On 07/05/2015	Bond Future			8.58785		78.18447	8.58841	78.18001			12.37	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.61566		79.63449	8.61618	79.63039			12.64	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	651.06000		0.65106	665.70000	0.66570		651.060	13.31	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.49953		173.49953	173.49913	173.49913				0.00	0	628.00
R210	On 05/02/2015	Bond Future			176.20450		176.20450	176.20450	176.20450				0.00	0	0.00
R210	On 07/05/2015	Bond Future			177.13847		177.13847	177.13964	177.13964				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			132.68654		132.68654	132.68968	132.68968				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			133.14923		133.14923	133.15278	133.15278				0.00	0	0.00
R211	On 07/05/2015	Bond Future			135.43312		135.43312	135.43763	135.43763				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			137.95512		137.95512	137.91045	137.91045				0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			138.34327		138.34327	138.29819	138.29819				0.00	0	0.00
R212	On 07/05/2015	Bond Future			140.71629		140.71629	140.67137	140.67137				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			8.34407		89.51637	8.36479	89.34941			9.19	0.00	0	26,757.00
R213	On 05/02/2015	Bond Future			8.40343		90.90093	8.42475	90.73157			9.82	0.00	0	1,900.00
R213	On 07/05/2015	Bond Future			8.44353		88.90262	8.46538	88.73102			10.59	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.47035		90.55071	8.49276	90.37649			10.79	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			8.59380		79.57700	8.59443	79.57164			11.21	23,873,100.00	300	5,747.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,894.21000		4.89421	4,888.87000	4.88887		4,894.210	11.90	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	0.00000		0.00000	0.00000	0.00000		0.000	12.20	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.64942		80.80776	8.65004	80.80254			12.01	24,242,328.00	300	1,193.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/05/2015	Bond Future	8.68850		78.89093		8.68908	78.88608		13.01	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.71650		80.35356		8.71703	80.34917		13.31	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	20,831.29000		20,831.29000		20,683.33000	20,683.33000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95740		4.95740		4.91880	4.91880		5.85	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.94040		4.94040		4.89880	4.89880		6.54	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.73030		1.73030		1.68090	1.68090		14.01	0.00	0	13.00
Total for Derivatives :											5,916,121,888.12	200,088	3 751 039.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66790			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.84500		101.30288		6.84500	101.28435			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85410			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.23000		104.86920		8.23000	104.84583			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.41528			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.92500		103.26055		8.92500	103.23578			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.57575			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.67590			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.09500		101.12245		9.09500	101.09802			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.96500		101.30497		6.96500	101.28615			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.57852			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.53000		103.91446		8.53000	103.89048			0.00	0	500,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		128.28051		2.31000	276.42175			0.00	0	492,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.91616			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.56388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.00832			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.04745			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.07340			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.54453			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.27789			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.95635			0.00	1,000,000,000	1,000,000,000.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	92.18572		100.00000	91.95640			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	172.17784		2.05000	172.14743			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.55553		2.76000	164.52339			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	175.41405		2.17000	175.38257			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.94371		1.82000	184.91221			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.73625	78.59196		7.73625	78.57592			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.73625	78.59196		7.73625	78.57592			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	100.94606			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	100.57095			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44393			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		7.01500	103.46033		7.01500	103.44062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.72414			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.13500	107.09244		7.13500	107.07171			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41187			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	94.47308		2.68000	107.97012			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.49000	101.50274		2.49000	159.37022			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.36000	118.09448		2.36000	215.47736			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		9.27500	92.25669		9.27500	92.66223			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	102.04400			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	100.26000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	108.77024		9.63000	108.75146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.29000			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	9.30000	112.52559		9.30000	112.49764			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.63000	91.55619		8.63000	91.53495			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.39500	111.80563		9.39500	111.77758			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	101.19073			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.08676			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.88000	107.13029		7.88000	107.10742			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.63500	104.54575		8.63500	104.52147			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.79500	100.82762		6.79500	100.80945			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.67000	101.46438		8.67000	101.44086			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.49500	96.43458		9.49500	96.40987			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79000	103.25934		7.79000	103.23754			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000	221.25703		2.12000	280.28272			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.34000	128.15533		1.34000	130.99313			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000	130.72077		2.07000	133.32302			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00499		100.00000	0.00497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.51640	100.00000	61.36738				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.29500		103.62305	11.29500	103.59161				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.10306				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.15400	100.00000	6.13893				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.15489				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.89035				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.68068	100.00000	36.59085				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.05122				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.13731	11.00000	66.11840				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		23.47564	100.00000	23.41814				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.03587				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.13252				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.99276				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.02189				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.03471				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.21384				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.21384				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.22660				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.22660				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.20109				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.33090			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.06522			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.86976			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.00444			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.03334			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.04494			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.02166			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.96947			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.08000	104.99276	9.08000	104.96687			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.18180			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.84114			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	86.23949			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.64428			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.66419			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.99268			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.99516			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.40102			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.99431			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.78023			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.70156			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.98416			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.58328			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.32070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.99619			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.13474			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88444			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86458			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90313			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97541			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93457			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88795			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90080			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.27586		10.23000	101.24795			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91346			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89379			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.63761			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.17000	106.00588		9.17000	105.97992			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97184			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.86329		1.75000	116.87963			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08222			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90178			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94993			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97875			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92108			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.99387			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.68316			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.91070			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.05362			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.97299			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95137			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.00075			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.01589			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35908			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.61051			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01948			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01948			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07087			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.95569			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07674			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.10175			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07087			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.23356			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.03930			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.02484			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	121.84489			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	122.71865			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89800			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88991			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.48057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.91185			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.13964			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.94993			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.89915			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89800			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.98221			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.89847			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.08468			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.08229			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.90281			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	16.02887		100.00000	15.97828			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.52042			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.67342			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.77536			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.31291			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34326			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38366			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.30010			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.66500	98.84276		7.66500	98.82234			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.38383			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.44488			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.49000	101.51309		8.49000	101.48977			0.00	0	2,810,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.39500	113.34806		9.39500	113.31947			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.24000	106.24249		7.24000	106.22161			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.01500	105.49537		9.01500	105.47009			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.85157		100.00000	11.82520			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.76000	106.23531		9.76000	106.20780			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	163.69128		2.74000	163.65931			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29148			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.05812			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10547			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84871			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.15862			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00235			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.92813			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87888			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	100.92108			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05680			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.36448			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	99.18500			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.23479			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	95.13479			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.61000	130.94558		2.61000	297.62220			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	92.67413			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	103.05727			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.89933			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58511			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	90.21480			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.49134			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44319			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	22.83521		100.00000	22.69100			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.06538			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.84021			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82865			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76993			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.64000	104.70202		8.64000	104.67770			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63553			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.14119			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.43155			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.81230			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.53075			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.20500	105.60719		9.20500	105.58123			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond	7.37500	104.77499		7.37500	104.75414			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	32.50281		100.00000	32.35988			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.79462			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.48000	104.60539		8.48000	104.58151			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.97271	102.90315		10.97271	102.34414			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.01784	101.40080		11.01784	101.29130			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.04533	101.36214		11.04533	101.26512			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05146			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.07596	101.40540		11.07596	101.22104			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.66346	101.44606		11.66346	101.39088			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07508			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.07508			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07514			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.22271	100.83525		11.22271	100.85337			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.17146	102.12980		11.17146	101.30171			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.01784	101.40080		11.01784	101.29130			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.04855	101.83666		11.04855	101.48140			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.19462	97.47807		10.19462	101.14152			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.02319			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97874			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97874			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	10.81180	100.33191		10.81180	100.57265			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.26500	100.67929		11.26500	100.64889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95170			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.19000		74.62438		11.19000	98.59884			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	100.93361			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.96942		9.28000	100.87634			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.99347			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07000		71.38035		11.07000	100.83523			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.96561			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98883			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98883			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	100.95445			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.00403			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	101.00403			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95631			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.97135			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.00413			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.73982			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.79188			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.97271		103.15745		13.97271	102.60385			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.12078		101.91825		15.12078	101.84690			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.99598		101.80600		13.99598	101.58849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.28909			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.28909			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.28909			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.33502			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.12778			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	22.47784		100.00000	22.43519			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.39533		100.00000	20.34591			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.56204		100.00000	18.51707			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.45805		100.00000	11.43029			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.45805		100.00000	11.43029			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.85333		100.00000	13.81977			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.00367		100.00000	11.97459			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33060			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27256			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51595			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.54623			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.80953		100.00000	7.79040			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.80953		100.00000	7.79040			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000	104.58139		2.02000	181.09640			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.93000	98.56048		7.93000	157.37707			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.93000	99.87286		7.93000	157.68426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond		8.30000	98.95189		8.30000	98.92978			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.27906			0.00	0	5,000,000,000.00
BEER02	On 28/03/2018	Spot Bond		7.64000	99.22200		7.64000	99.20145			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24625			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28957			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.29523			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.31408			0.00	0	500,000,000.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.33291			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38527			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	21.74856		100.00000	21.69587			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02036			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02239			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02307			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03118			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04198			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00895			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08366			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.10403			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.03000	102.84769		8.03000	102.82533			0.00	0	26,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27352			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.20975		100.00000	15.17250			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.20975		100.00000	15.17250			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.15090			0.00	1,480,000,000	740,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.72085			0.00	1,000,000,000	500,000,000.00
BID06	On 30/06/2019	Spot Bond	8.35000	68.46368		8.35000	104.96795			0.00	0	2,274,400,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.32969			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.53794			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.83801			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36883			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.58362			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.36120			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.42858			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.55104			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.06054			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.89089			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	61.46115		100.00000	61.31062			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.19116			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19662			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.53494			0.00	0	0.00
BTC003	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.53836			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.01727			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.30998			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.64202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.53914			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.45373			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	26.98138		100.00000	26.91602			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.00822			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.66822			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.28500	99.94016		7.28500	99.96010			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.18000	108.88772		9.18000	108.86073			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.71591			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.08000	101.95316		9.08000	101.92856			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.24000	99.08906		12.24000	99.05655			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.02746			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.20000	104.12988		11.20000	104.09905			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76814			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.07000	105.20119		9.07000	105.17583			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.57909			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.64000	100.09886		11.64000	100.06809			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67611			0.00	0	200,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.46139			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.96118			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		9.95500	93.92513		9.95500	93.90034			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.76500	120.71767		9.76500	120.68622			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.59500	117.10289		9.59500	117.07291			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.92500	116.45426		8.92500	116.42618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.78956				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.38000	102.07976	11.38000	102.04855				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.74653				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.80579				0.00	700,000,000	1,400,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.79612				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85303				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.09107				0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.29248				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.56626				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.55828				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86277				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.89555				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.93344				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.81581				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.78683				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.94003				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.77359				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99278				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.77518				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.46232	10.11000	103.43459				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.61280				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.08371	2.76000	121.06010				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	118.18613	3.14000	120.97162				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond			8.25000		101.48486		8.25000	101.46220			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			2.77000		128.87984		2.77000	123.00751			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000		126.17787		2.40000	120.42989			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.38131			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.49000		100.48933		8.49000	100.46637			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.32032			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.32647			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.54000		100.55833		8.54000	100.53522			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.54000		100.55833		8.54000	100.53522			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			8.59000		103.68890		8.59000	103.66508			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.01609			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.11626			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			0.00000		100.00000		0.00000	100.46084			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			0.00000		100.00000		0.00000	100.46084			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			0.00000		100.00000		0.00000	99.80276			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.02964			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.48378			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			0.00000		100.00000		0.00000	101.57470			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000		101.82924		9.35000	101.80395			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000		101.82924		9.35000	101.80395			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.48330			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			0.00000		100.00000		0.00000	101.48718			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			0.00000		100.00000		0.00000	101.16932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99169				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06426				0.00	400,000,000	400,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.06809				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99169				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99169				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04116				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.83271				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.42038				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.94155				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.94155				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.94155				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31719				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.97000	103.47144	8.97000	103.44637				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.00698				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15010				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32584				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32031				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37340				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.56255				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.77374				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55918				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.09675				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.30044				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.14402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93483			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.90954			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.26891			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.90869			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21232			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98065			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.43762			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87222			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97011			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74940			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.08250			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87237			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87237			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86327			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.87061			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.41889			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.95430			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.36819			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	126.82706			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.04475			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	123.57426			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.75962			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.55500	94.41754		10.55500	94.34281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.07500	95.44015		11.07500	95.80359			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82593			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.08467			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.76507			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23897			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.09518			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.25596		8.80500	100.09525			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95569			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24130			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	119.80866			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.99834			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.01562			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.08237			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.03946			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.25477			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43486			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	78.60963			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.13264			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82593			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	109.57700			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	109.57700			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15552			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.25110			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.42615				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.17897				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91115				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.05017				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15403				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.87772				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80726				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.14652				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.42777				0.00	0	3,000,000,000.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.38867				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.10772				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.23309				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.87258				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.88225	10.55000	101.17125				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.72000	105.89701	9.72000	106.20872				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.94629				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.94701				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.86000	107.30666	11.86000	107.67890				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.94482				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.89000	107.54009	11.89000	107.37146				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.32000	107.07044	10.32000	106.92416				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.94482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.18330			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.15132			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.06281			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.08237			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.95569			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.86047			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.28500		104.04882		9.28500	103.91847			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.00975			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.05361			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		101.31502		10.55000	101.28624			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.37000		11.00000	98.62715			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.28208			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.07087			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27037			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.65000		103.72141		11.65000	103.55932			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.17198			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.95569			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	91.86850			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.01908			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.94833			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	100.00000		29.47334		100.00000	29.33141			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.36262			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22899			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.32357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.24227			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.58437		7.01000	40.19591			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	166.16071			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	8.31500		98.83298		8.31500	142.07369			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.93000		35.75629		7.93000	157.37707			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.93000		36.18496		7.93000	157.68426			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.29903			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.24173			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57464			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57464			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.02771			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96247			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97534			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56800			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97299			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.23897			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88760			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.93262			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.92685			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.93262			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.70427			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.47623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.87000	106.74057		8.87000	104.91735			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.43000	105.48074		8.43000	105.45695			0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.89500	118.23554		9.89500	118.20435			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.17500	107.09394		8.17500	107.07049			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.46500	107.45084		9.46500	107.42340			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.51500	108.25016		9.51500	108.22268			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.86500	96.56181		9.86500	96.53627			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.64500	97.76530		10.64500	97.73745			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.64500	95.52720		10.64500	95.50014			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.44680			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.46926			0.00	0	4,900,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35777			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.37892			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.45954			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.89587			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34932			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.26000	98.85744		11.26000	102.32160			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.80796		100.00000	12.77660			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.36606		100.00000	4.35228			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	12.91352		100.00000	12.87275			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.19012			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.75500	99.40262		7.75500	98.38638			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.29584			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.24391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08982			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	97.30590		100.00000	97.05575			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.18083			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58229			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.81936			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.12248			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.73947			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	97.62648			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.24880			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.38473			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.40320			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.08812			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.96934			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.45500	106.30644		8.45500	106.28239			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.34000	117.26801		7.34000	117.24492			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.24000	107.36542		8.24000	107.34186		96,152,438,048,000.00	11,668,985,200	7,788,342,600.00	
DV23	On 27/02/2023	Spot Bond		8.91500	108.15126		8.91500	108.12563		988,010,224,000.00	110,825,600	1,629,362,800.00	
DV24	On 18/02/2024	Spot Bond		8.96500	106.55911		8.96500	106.53372			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.31000	108.31288		9.31000	108.28610			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.03158			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.94836			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77567			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.66620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92353			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.59018			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90479			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70653			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.74000	129.77973		7.74000	129.75295			0.00	0	2,005,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.76799			0.00	0	100,000,000.00
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	102.86825		0.20000	136.54520			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000	122.93155		2.06000	122.90977			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.07000	111.50985		2.07000	111.49018			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	111.25468		2.09000	111.23498			0.00	0	9,800,000,000.00
EL31	On 02/06/2031	Spot Bond	2.13000	103.57237		2.13000	103.55390		6,603,000,000,000.00		3,100,000,000	3,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.35500	108.09097		9.35500	108.06412			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20500	108.76608		9.20500	108.73904			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.69500	102.19878		9.69500	102.17206			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.97000	98.31463		9.97000	100.71730			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.12000	104.67412		10.12000	103.10700			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.64122			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.43104			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.08982			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.96526			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.40142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44408			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	61.03067		100.00000	60.83804			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	100.80197		100.00000	100.53316			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	84.26859		100.00000	84.08736			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	133.75456		3.00000	133.72746			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.15500	105.50694		11.15500	105.47582			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.99612			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.94296			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.84720			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.62000	97.86846		9.62000	97.84320			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.64458			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50479			0.00	385,660,000	395,660,000.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.83914			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	101.70043			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.80690			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.00389			0.00	0	92,270,000.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.55064			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61441			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53789			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.59103			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.55144			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.53013				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07000	101.94096	7.07000	101.92151				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.58000	105.39495	7.58000	105.37341			798,978,996,000.00	105,406,200	6,062,818,500.00	
ES23	On 25/01/2023	Spot Bond	8.27500	112.91560	8.27500	112.89072			1,153,669,882,500.00	139,416,300	6,575,522,100.00	
ES26	On 02/04/2026	Spot Bond	8.61500	95.23376	8.61500	95.21170			1,802,699,088,000.00	209,251,200	8,467,190,000.00	
ES33	On 15/09/2033	Spot Bond	9.35000	84.78443	9.35000	84.76303			2,790,881,500,000.00	298,490,000	36,123,180,000.00	
ES42	On 25/04/2042	Spot Bond	9.45000	90.99409	9.45000	90.97102			0.00	0	22,691,500,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.64732			0.00	300,000,000	300,000,000.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.69979			0.00	0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.51682			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37422			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.83813			0.00	0	0.00	
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.19382			0.00	0	0.00	
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04301			0.00	0	0.00	
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.52313			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.33635	100.00000	10.31132			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	10.05946	100.00000	10.03509			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.05640			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.56872			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.17851			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.25986			0.00	0	0.00	
FRB05	On 21/12/2018	Spot Bond	9.04000	101.33817	9.04000	101.31369			0.00	0	0.00	
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.04047			0.00	0	0.00	
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.04040			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.17705			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.65191			0.00	0	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.44812			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.47212			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.95500		104.55213		9.95500	104.43257			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.84000		108.24017		10.84000	108.20895			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.08588			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.07000		132.45795		2.07000	133.32302			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		129.78681		2.15000	279.66878			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39000		104.31188		2.39000	110.86221			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		101.73137		2.47000	159.72928			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000		119.95966		2.25000	218.88126			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.40500		106.86157		7.40500	106.84011			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.80000		63.39475		7.80000	62.73459			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.45500		40.59793		9.45500	39.68050			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		39.30773		9.69000	38.36400			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		75.72614		100.00000	75.56936			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		78.09344		100.00000	77.93971			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.75026			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.14428			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99283			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.08839			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.32081		7.47000	98.00000			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
FRC116		On 20/06/2017	Spot Bond	7.47000	100.32081	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07087			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02138			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21077			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05361			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.25775	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.11916			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.37464			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.33465			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	18.37603	100.09221	18.33098			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.95800			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	110.91032			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.27207			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	103.63559			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06500			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.07667			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98462			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.00181			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.30605			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98452			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.60305	13.22500	58.58210			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.92916			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.93032			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.36538			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.97184			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	95.82716	3.62500	99.11961			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.01332			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.01332			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.75498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82593			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.04597			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.95569			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.93378			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.94756			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.09042			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.80050			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.94811			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.19615			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24880			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.99258			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.23048			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92340			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.00181			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.00181			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00900			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.69650			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.73405			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90227			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.53912			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.05706			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.52114			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.88417			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50041			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.39845			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36210			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.39845			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36065			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.95721			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	98.54202		8.75000	99.95296			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.82768			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.13654		100.00000	12.04739			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.34780		100.00000	10.99821			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.77575			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.37245		100.00000	1.36533			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.76054			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.39319		100.00000	20.24013			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	0.34721		100.00000	0.34255			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		100.00000	8.02271		100.00000	7.66929			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		100.00000	2.22642		100.00000	2.20971			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		100.00000	8.90568		100.00000	8.83883			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.06266			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.28697			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15793			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		117.23209		3.41000	122.23678			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.08129			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.09177			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.46000		107.78883		3.46000	121.84397			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		105.40504		3.44000	122.00092			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.66000		102.27199		2.66000	127.31598			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.73000		101.49653		2.73000	134.51357			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17708			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94612			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.07434			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.89675			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.24655			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20237			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02829			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.02714			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.13595			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.97502			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.15749		100.00000	10.13261			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.59526		100.00000	24.53502			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		58.87623		100.00000	58.69241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.53214		100.00000	18.47364			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.80000		150.71723		4.80000	150.67959			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77679			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.37338			0.00	0	2,900,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.42836			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.65805			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.65174			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.69742			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.44678			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.11800		82.55818		2.11800	101.50797			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.42000		102.70284		2.42000	134.80260			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.27919			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.36267		10.38000	100.33472			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.36267		10.38000	100.33472			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
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.12037			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.56000		100.22021		2.56000	108.78666			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56000		208.64045		2.56000	209.45376			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.53000		109.38736		2.53000	109.36670			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.55425			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59000		207.75495		2.59000	208.56822			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.15550			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		109.97608		2.48000	109.95544			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.62000		107.65832		2.62000	107.63771			0.00	0	0.00

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	100.70999			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.48300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96633			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.72500		106.16656		2.72500	105.66217			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.71000		113.38034		2.71000	259.82630			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.76000		111.20955		2.76000	258.00773			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.00000		100.18225		2.00000	100.14863			0.00	0	500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.66000		125.05870		2.66000	269.47677			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		129.69204		2.16000	279.46449			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		123.08382		2.88000	265.21972			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		102.10290		2.54000	129.30876			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.16990			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		133.34656		2.07000	129.24645			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.33636			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60674			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.99975			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40000		108.82567		2.40000	108.80550			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.45530		104.97509	19.40554			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.65290		101.07593	23.59440			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.83253		100.44759	15.79360			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.01403		100.76967	21.95975			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	2.08000		117.28538		2.08000	117.26457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.34000		97.44671		2.34000	111.36960			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.61336			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		97.18014		2.37000	111.06486			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.62681			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		127.81414		2.36000	348.95260			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.88111			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50091			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
FRX15	On 14/03/2015	Spot Bond	6.48500		102.03637		6.48500	102.01865			0.00	0	2,271,480,000.00
FRX16	On 15/09/2016	Spot Bond	7.52000		101.93073		7.52000	101.90994			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84000		102.84263		7.84000	102.82079			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.03000		107.92074		8.03000	107.89740			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.49000		106.30282		8.49000	106.27881			0.00	0	1,426,490,000.00
FRX20	On 01/10/2020	Spot Bond	8.78500		100.66822		8.78500	100.64445			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.35500		92.25571		9.35500	92.23242			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.51500		112.22906		9.51500	112.20056			0.00	0	700,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.73500		100.54926		9.73500	99.23473		2,920,500,000,000.00	300,000,000	800,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.09000		97.26227		10.09000	97.23625			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.05000		81.10627		10.05000	81.08442			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.81775			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.84698			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.85866			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.88780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.93446			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.96945			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12089			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	101.41420			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.47636			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.49092			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.53238			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.59461			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.64646			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.87454			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.68163			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85302			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.83000		102.04492		8.83000	102.02070			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	101.56350			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.15474			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.15792			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.16406			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.17168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.18224			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.21093			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.54192			0.00	0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41431			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.18110			0.00	0	70,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.33105			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.13937			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.64509			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84331			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33655			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73669			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.99075			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.20190			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.60732			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.05652			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.01926			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.01949			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.52032			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.35151			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.31896			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.46534		101.26682		7.46534	97.49720			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.33312			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.46542		100.83876		8.46542	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35132			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.91564		100.85815		8.91564	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.37353			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	100.38973			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46561			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.48165			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.93881			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.86000		104.21087		8.86000	104.18632			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.96500		110.63918		7.96500	110.61570			5,720,940,900,000.00	718,260,000	2,099,130,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		131.60345		1.96000	283.58477			65,856,000,000.00	33,600,000	9,733,600,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		134.41797		1.97000	289.64955			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.31000		101.87444		9.31000	101.84925			3,947,067,600,000.00	423,960,000	4,206,680,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.25000	102.41211		9.25000	102.38695			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	87.71084		100.00000	87.50000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.90699		100.00000	22.85088			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	57.78719		100.00000	57.64721			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.61550		100.00000	27.54859			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	16.17780		100.00000	16.13860			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	89.11970		100.00000	88.90547			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	117.90243		1.73000	117.77436			126,482,021,824,000.00	73,536,059,200	08,920,747,400.00
I2038	On 31/01/2038	Spot Bond	1.78000	125.17272		1.80000	124.69671			165,361,237,448,000.00	92,899,571,600	95,494,983,700.00
I2046	On 31/03/2046	Spot Bond	1.86000	124.34610		1.86000	124.32479			987,181,980,000.00	530,743,000	49,170,752,200.00
I2050	On 31/12/2050	Spot Bond	1.90000	133.05526		1.90000	133.03239			1,178,294,880,000.00	620,155,200	25,192,316,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.29500	102.57147		7.29500	102.55148			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.60384			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.51512			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.09000	103.11432		8.09000	103.09173			11,792,949,946,000.00	1,457,719,400	0.00
IBL22	On 15/03/2018	Spot Bond	7.73000	107.96375		7.73000	107.94113			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91000	102.34436		7.91000	102.32278			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01897			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.50000	101.60346		1.50000	130.54042			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000	104.79235		2.14000	132.71625			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87331			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73186			0.00	0	0.00

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	7.85000	103.49526	7.85000	103.47336				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34250				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.05481				0.00	0	2,500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.73785				0.00	0	300,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.47000	101.37062	8.47000	101.34764				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.93000	95.34613	8.93000	95.32350				0.00	0	8,380,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.19791				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.93000	98.92809	7.93000	98.90696				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.98000	102.87689	8.98000	102.82901				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.07078				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.07297				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.85778	7.90000	100.83655				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.25000	101.67484	8.25000	101.65250				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.08091				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.83738				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.50000	104.02006	7.50000	103.99924				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.21000	105.52974	8.21000	105.50667				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.36500	107.64037	9.36500	107.61361				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.70652				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.21133				0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.11644				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	100.11895				0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	100.12131				0.00	0	0.00

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		0.00590	100.00000	0.00589				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.34046				0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.25996				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.60500		99.09862	8.60500	99.07569				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.23443	5.00000	100.22100				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.23443	5.00000	100.22100				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.31024	5.00000	101.29665				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.23091	5.00000	100.21732				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.57053	4.00000	100.55953				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		102.39880	4.00000	100.19604				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.25627	100.00000	33.15245				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.01195	100.00000	32.90889				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.01195	100.00000	32.90889				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.46126	9.20000	105.43520				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.83367				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.83367				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.83919				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.28614	100.00000	8.26585				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.44032				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.75532				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		81.65548	100.00000	81.47321				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.84000		101.26178	8.84000	101.23801				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.44815				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.45473	100.00000	10.42940				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		58.87623	100.00000	58.69241				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		83.71560	100.00000	83.52403				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		9.21524	100.00000	9.17472				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		99.72678	100.00000	100.00000				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		99.88923	100.00000	99.62072				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		96.30027	100.00000	96.05079				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		99.72678	100.00000	100.00000				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.25000		99.98288	6.25000	99.89737				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.25000		99.89737	6.25000	99.77789				0.00	0	0.00
INA447	On 18/11/2014	Spot Bond	6.25000		99.77789	6.25000	99.65870				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.25000		99.65870	6.25000	99.53980				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.35000		99.41197	6.35000	99.29176				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000		98.80460	6.40000	98.68492				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.45000		98.67478	6.45000	98.55449				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176			40,000,000,000,000.00	400,000,000	400,000,000.00	
INA506	On 03/02/2015	Spot Bond	6.45000		98.43449	6.45000	98.31478				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.31478	6.45000	98.19536				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.91000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.97271		102.34365	10.97271	101.93833				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.97271		101.10222	10.97271	101.04053				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.03893				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.60820				0.00	0	0.00

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	101.01952		0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	100.58160	6.50000	100.56392		0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.04211		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	95.46009		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.02313		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.41934		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.00181		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.78237		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.77838		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.01786		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.52867		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.42356		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.40758		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000	0.00000	95.67415		0.00		0	0.00	
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	102.89315		0.00		0	0.00	
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.33875		0.00		0	0.00	
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.35432		0.00		0	0.00	
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.88849		0.00		0	0.00	
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.95631		0.00		0	0.00	
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.22281		0.00		0	0.00	
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	103.47671		0.00		0	0.00	
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.94814		0.00		0	0.00	
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000	0.00000	99.78352		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.62422				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.46175				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.46769				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.60000		100.97728	8.60000	100.95392				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71218				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.72879				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	100.73989				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40872				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.42933				0.00	412,000,000	206,000,000.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.71996				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.15500		105.33595	9.15500	105.31033				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.02722				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.42000		104.44072	8.42000	104.41693				0.00	0	2,030,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.60531				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.53737				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	101.90853				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.79981				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.05683				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.47500		105.13877	8.47500	105.11493				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	102.68741				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.39535				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		97.64670	3.23000	126.25626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.65000	140.08749		3.65000	140.05669			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.78547			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.51875			0.00	300,000,000	150,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.43046			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.26255			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.85809			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000	97.35940		3.73000	98.18784			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000	97.27823		3.73000	104.55621			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.35204			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.76393			0.00	620,000,000	310,000,000.00
IV08	On 30/04/2018	Spot Bond	10.09000	110.67887		10.09000	110.64878			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.27457			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.55383		3.75000	138.52298			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	99.72677		100.00000	99.45504			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	99.35364		100.00000	99.08799			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.39957			0.00	0	0.00
IVA446	On 13/11/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.35000	99.49801		6.35000	99.37760			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.35000	99.37760		6.35000	99.25747			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.40000	98.89026		6.40000	98.77038			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.45000	98.76089		6.45000	98.64038			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.45000	98.64038		6.45000	98.52017			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	100.00000	82.39278		100.00000	82.20721		40,000,000,000,000.00	400,000,000	400,000,000.00	
IVA506	On 05/02/2015	Spot Bond	6.45000	98.40025		6.45000	98.28063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA507	On 12/02/2015	Spot Bond	100.00000		78.66379	100.00000	78.49462				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	99.83210				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.76493				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.48923				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.57790				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.47024				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.65334				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.33163				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.46220				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.46518				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.47112				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.44437				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.31694				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.12461				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.98582				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.64394				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.34178				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.32841				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.68941				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.48613				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.22170				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.11171				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.91716				0.00	0	0.00

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	100.75399			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.77293			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77292			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.81000		102.81555		8.81000	104.59283			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.07348		100.00000	13.02433			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.18447		100.00000	10.13968			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35008			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02500		102.20869		9.02500	104.20284			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.12686			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.66365			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.98854			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.78853			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.21275			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.41278			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.27500		104.31771		7.27500	100.35182			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.62987		100.00000	99.36490			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02501			0.00	300,000,000	150,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		83.69685		100.00000	83.50834			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15478			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.40089		100.00000	39.30544			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.82990			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		95.52840		100.00000	95.28283			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		82.37340		100.00000	82.19076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		86.77267	100.00000	86.58026				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		81.37959	100.00000	81.20152				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.02795	100.00000	90.80484				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.09054				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.12993				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.27220				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.52063				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.02431				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.29500		141.09300	8.29500	141.06133				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.04067				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.91047				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.99816				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.32496				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.88160				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.10813				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.07755				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.51000		99.69505	8.51000	99.67247				0.00	0	2,430,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.58000		75.09466	8.58000	97.92962				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.11000		102.28465	9.11000	102.25989				0.00	0	580,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.53117				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.79500		105.14349	9.79500	105.11602				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.66646				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.57255				0.00	0	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.67191			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.79077			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.60753			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.40745			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.85911			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.45381			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.39265			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.14273			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.15113			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96561			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50653			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.09663			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.61410			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95264			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31764			0.00	0	50,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.88353			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.86493			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36298			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.45878			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.94650			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94524			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	97.87234		100.00000	97.61273			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.50123		100.00000	36.41184			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	88.56448		100.00000	88.34951			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	17.09278		100.00000	17.01762			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	20.08813		100.00000	19.93734			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	20.21874		100.00000	20.06699			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.47000	102.54450		8.47000	102.52114			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.49000	102.01393		8.49000	101.99064			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.13116			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05648			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.43204			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.58694			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.39981			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.51191			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.66500	102.33895		7.66500	102.31781			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.46000	106.13664		8.46000	106.11274			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.28000	107.08035		9.28000	107.05396			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.30000	103.90761		6.30000	103.88980			0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.85280			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88198			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.29000	104.86326		9.29000	104.99017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.44500	102.04438		7.44500	102.02377			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42977			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.59000	104.22250		8.59000	104.19855			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.00968			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.15500	107.68626		9.15500	105.63129			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	15.39738		100.00000	15.35967			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.67705			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.29000	104.09563		8.29000	104.07252			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.39500	104.19905		7.39500	104.17849			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.28000	107.51868		8.28000	107.49498			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.07993		100.89771	6.06508			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.16120		100.61875	6.14619			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	99.80963			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.80812			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.79221			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.77347			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.72194		100.00000	0.72019			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.72194		100.00000	0.72019			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.73000	101.13469		8.73000	101.11121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK10A	On 25/07/2016	Spot Bond		7.59000	100.84067		7.59000	100.82025			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.80000	104.44657		8.80000	104.42213			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.60500	104.93945		8.60500	104.91503			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.50964			0.00	11,800,000,000	5,900,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.06500	105.38202		9.06500	105.35622			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.67839			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.99500	104.79915		8.99500	104.67257			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.54607			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.74534			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.39262			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.42703			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81712			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76423			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.81435			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.99500	104.38304		6.99500	104.36323			0.00	0	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.27307			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.29000	113.92951		8.29000	113.90395			0.00	0	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.48500	36.97566		10.48500	36.96556			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.19500	101.53746		7.19500	101.51808			0.00	0	944,600,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54609			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.33897			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.70000	103.23223		7.70000	103.21069			0.00	0	1,760,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.94904			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47155			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62427			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44566			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.40138			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.77475			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31105			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.16958			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.12699			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.10847			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.80131			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.77238			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.91988			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87321			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.33900			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.84459			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83213			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83155			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.07302			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.95569			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.65500	106.97919		9.65500	107.29895			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.94993			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.69000	105.71658		9.69000	106.18297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.95569			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.86103			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90068			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.96492			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.97645			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.98500	103.50088		7.98500	103.47849			0.00	0	60,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.19338			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	103.39695			0.00	1,620,000,000	810,000,000.00
NED15	On 08/04/2024	Spot Bond		9.70000	105.31751		9.70000	105.46191			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.54492			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.49917			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52413			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.68000	117.51010		11.68000	117.47386			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	110.12533			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.01313			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.17000	170.06536		2.17000	170.03485			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	94.90851		2.60000	137.79812			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.33000	107.18473		8.33000	107.16096			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.03304			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.97000	108.46897		8.97000	108.44283			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.50190			0.00	0	11,000,000.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.57141			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.42110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.47164			0.00	0	102,500,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.44134			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.17000	108.47649		9.17000	110.05179			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.47170			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.50195			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.48175			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.37000	108.48427		9.37000	108.45697			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.54242			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.52215			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.53225			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.90556			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.78252			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.56254			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.15000	119.23211		8.15000	119.20610			3,110,692,000,000.00	381,680,000	690,840,000.00
NRA022	On 31/10/2022	Spot Bond	9.00500	118.36781		9.00500	118.33901			2,424,326,100,000.00	269,220,000	434,610,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	175.60365		2.06500	175.57264			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.73500	124.32237		9.73500	124.29009			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.79347			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.63513			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.95316			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.18736			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.44439			0.00	400,000,000	400,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.64533			0.00	1,241,940,000	1,241,940,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.05671			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.47272		100.00000	18.42797			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		56.53329		100.00000	56.39634			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.28500		101.72964		7.28500	101.70965			0.00	0	8,260,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.22740		100.00000	21.17597			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		87.41712		100.00000	87.21429			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.86596			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.22587			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.21349			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.10869			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.58515			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92663			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91891			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.27885			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.28500		106.12836		9.28500	105.99006			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.15589			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16017			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16209			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16636			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.18471			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.18897			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08339			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond			7.71500		43.07597		7.71500	43.06706			0.00	0	0.00
R158	On 15/09/2015	Spot Bond			6.29500		107.81591		6.29500	107.79746		1,788,892,116,247,000.00	84,176,666,600	59,801,166,500.00	
R158P	On 15/09/2015	Spot Bond			6.49000		94.66072		6.49000	94.64402			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			6.59000		113.78715		6.59000	113.76678		268,074,737,846,000.00	40,679,019,400	85,568,566,600.00	
R159P	On 15/09/2016	Spot Bond			6.42000		88.91586		6.42000	88.90034			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			7.87500		124.17896		7.89500	123.97744		4,313,839,332,275,000.00	17,630,391,400	78,157,760,500.00	
R187P	On 21/12/2026	Spot Bond			7.63500		40.31035		7.63500	40.30210			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			7.55500		37.78060		7.55500	37.77295			0.00	0	0.00
R197	On 07/12/2023	Spot Bond			1.64000		290.37895		1.66000	289.90373		15,874,632,560,000.00	9,679,654,000	21,783,985,200.00	
R201	On 21/12/2014	Spot Bond			5.70000		103.63057		5.72500	103.61118		330,600,000,000.00	58,000,000	6,580,694,300.00	
R202	On 07/12/2033	Spot Bond			1.75000		235.24874		1.76000	234.86837		116,696,591,725,000.00	66,683,766,700	54,075,421,700.00	
R2023	On 28/02/2023	Spot Bond			7.64000		102.06426		7.66500	101.89070		1,579,741,323,944,000.00	06,772,424,600	95,641,930,000.00	
R203	On 15/09/2017	Spot Bond			6.70000		105.12154		6.73000	105.02354		1,790,482,749,040,000.00	67,236,231,200	64,705,700,000.00	
R2030	On 31/01/2030	Spot Bond			8.33000		99.26921		8.33000	99.24719		384,647,141,242,000.00	46,176,127,400	38,028,663,700.00	
R2032	On 31/03/2032	Spot Bond			8.47000		98.81825		8.47000	98.79574		505,667,470,000,000.00	59,701,000,000	19,423,684,100.00	
R2037	On 31/01/2037	Spot Bond			8.57000		101.52785		8.57000	101.50471		296,665,554,356,000.00	34,616,750,800	66,467,345,400.00	
R204	On 21/12/2018	Spot Bond			7.01500		106.45784		7.04000	106.34764		1,536,204,124,065,000.00	18,988,471,000	15,039,655,600.00	
R2044	On 31/01/2044	Spot Bond			8.66000		103.23537		8.66000	103.21159		854,192,090,000,000.00	98,636,500,000	86,582,770,000.00	
R2048	On 28/02/2048	Spot Bond			8.64500		102.71606		8.64500	102.69205		1,052,062,953,942,000.00	21,696,119,600	70,251,239,900.00	
R207	On 15/01/2020	Spot Bond			7.25500		102.18958		7.28000	102.06319		955,919,114,867,000.00	31,760,043,400	28,502,360,000.00	
R208	On 31/03/2021	Spot Bond			7.43000		97.24314		7.45500	97.10077		7,665,194,397,224,000.00	31,654,696,800	14,984,640,000.00	
R209	On 31/03/2036	Spot Bond			8.49000		78.67570		8.49000	78.65773		1,583,142,826,146,000.00	86,471,475,400	48,323,450,000.00	
R210	On 31/03/2028	Spot Bond			1.75000		173.32677		1.75000	173.29759		2,475,401,950,000.00	1,414,515,400	23,872,943,000.00	
R211	On 31/01/2017	Spot Bond			0.80000		132.55442		0.80000	132.53556		524,326,240,000.00	655,407,800	82,700,945,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond		1.56500	137.81781		1.57000	137.75026			82,170,094,006,000.00	52,504,852,400	25,459,253,600.00
R213	On 28/02/2031	Spot Bond		8.34000	89.42802		8.36000	89.24652			3,657,021,356,796,000.00	38,491,769,400	93,862,805,600.00
R214	On 28/02/2041	Spot Bond		8.59000	79.49845		8.59000	79.47998			1,192,444,135,772,000.00	38,817,710,800	97,726,225,400.00
R227C	On 15/03/2015	Spot Bond		6.65000	97.68631		6.65000	97.66892			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.49000	94.66072		6.49000	94.64402			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.41000	91.78215		6.41000	91.76615			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.42000	88.91586		6.42000	88.90034			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.73000	99.28304		5.73000	99.26757			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.56000	96.04186		6.56000	96.02492			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.43000	93.12363		6.43000	93.10753			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.41000	90.25139		6.41000	90.23583			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.47000	87.34067		6.47000	87.32548			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.70500	84.09986		6.70500	84.08470			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.75500	81.24893		6.75500	81.23418			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.04500	77.79963		7.04500	77.78491			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.02500	75.21231		7.02500	75.19812			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.00500	72.72510		7.00500	72.71142			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.99500	70.29890		6.99500	70.28570			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.24000	67.02526		7.24000	67.01224			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.22000	64.76024		7.22000	64.74769			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.37500	61.88760		7.37500	61.87536			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.34500	59.80985		7.34500	59.79806			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.31500	57.81860		7.31500	57.80725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.28500	55.90984		7.28500	55.89891			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.24500	54.12479		7.24500	54.11427			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.20500	52.41701		7.20500	52.40687			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.83500	47.72214		7.83500	47.71212			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.79500	46.10246		7.79500	46.09283			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.75500	44.55493		7.75500	44.54567			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.71500	43.07597		7.71500	43.06706			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.67500	41.66218		7.67500	41.65361			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.63500	40.31035		7.63500	40.30210			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.59500	39.01744		7.59500	39.00950			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.55500	37.78060		7.55500	37.77295			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53548			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.71974			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.58379			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.45162			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.80759		100.00000	19.75961			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.14186		100.00000	24.08274			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00955			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15407			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.54560			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75659			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.35592			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.91755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.50367			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.97993			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.18082			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29140			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.41372			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.24033			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.60117			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.31436			0.00	1,000,000,000	1,000,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	102.25565			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	83.37158			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	80.78919			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.13821			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.42719			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.10598			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.73243			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.54831			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.21748		12.35000	105.18322			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.07050	100.00000	13.03883				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.31968			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.19223			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.83497			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.93360			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.13653	100.00000	4.12640				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.49975	100.00000	22.44524				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.16781	100.00000	33.08746				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.28245	100.00000	12.26739				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.48857	100.00000	26.42440				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	107.69519				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	76.77822				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75500		106.30133	8.75500	106.27630				0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	8.91500		107.48463	8.91500	107.45902				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.59000		91.06809	9.59000	109.10237				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.84809				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.79000		110.48612	7.79000	110.46318				0.00	0	1,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.62317				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.78000		106.45573	8.78000	106.43075			526,800,000,000.00	60,000,000	60,000,000	60,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.27423				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.44545				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.03000				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.25245				0.00	1,642,380,000	1,293,280,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.24828				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.94500		105.73907	6.94500	105.71945				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.54000		100.18065	8.54000	100.15763				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.75500		106.56349	7.75500	106.54110				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		106.38953	7.96000	106.36660				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.54500		106.74217	7.54500	106.72034				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.13000	101.44645	8.13000	101.42413				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.69000	106.61874	7.69000	106.59653				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95000	106.39800	7.95000	106.37510				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.03603				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.69283				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.78000	103.90562	7.78000	103.88371				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.78626				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.91081				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	104.84308				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.60500	111.56855	8.60500	111.54287				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.79500	101.47251	9.79500	106.45679				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.84304				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.72423				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.69768				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	103.88109				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.62000	104.89338	8.62000	104.86932			1,724,000,000,000.00	200,000,000	1,460,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	15.33126	100.00000	15.29752				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.20500	107.78569	9.20500	107.75934				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.39738				0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.71500	103.35837	8.71500	103.33428				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.80500	92.69177	9.80500	92.66767				0.00	0	4,771,200,700.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.05385				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.54500	133.99847	9.54500	105.59579				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92342			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.94839			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.69500	110.14458		9.69500	103.79779			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.15500	101.20623		9.15500	101.18161			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.59000	109.63785		7.59000	109.61566			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000	129.40824		2.19000	278.85269			0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.44500	102.97133		1.44500	130.69582			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	105.30000			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	100.48486			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.20975		100.00000	15.17250			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.55216		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.07000	114.96779		2.07000	128.94342			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.58160		6.50000	100.56392			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.41672			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78499			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.30674			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.76000	103.04128		8.76000	103.01713			0.00	0	332,033,300.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.03046			0.00	0	7,700,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.90954			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.83525			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.21708		100.00000	16.17780			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13304			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	65.04980		100.00000	64.84671			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02780			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	22.96323		100.00000	22.90699			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	34.27595		100.00000	34.16777			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	25.24772		100.00000	25.16889			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.08000	104.20330		9.08000	104.07558			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33629			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.70991			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.84000	105.05800		7.84000	105.03605			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.64000	102.27980		8.64000	102.08233		432,000,000,000.00	50,000,000	50,000,000	50,000,000.00
SNT01	On 15/09/2017	Spot Bond		8.08000	101.57220		8.08000	101.54997			0.00	0	2,760,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.54286			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.74211			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.05107			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.01069			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.03789			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.07993			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.83000	106.12963		7.83000	106.10736			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69679			0.00	460,000,000	230,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39605			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.00500	96.43621		9.00500	96.41288			0.00	0	110,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42750			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89625			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17500			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.06300	89.60538		9.06300	89.58356			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.55500	91.89941		8.55500	91.87826			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		6.97000	103.46615		6.97000	103.44656			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.54000	96.88718		8.54000	96.86516			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.04508			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.91000	102.00119		7.91000	101.97934			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.48000	109.55825		2.48000	109.95544			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.99000	102.02421		7.99000	102.99226			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.91486			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.49500	111.05501		9.49500	111.02686			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.25264			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.71000	79.28809		9.71000	79.26734			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.30037			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.95797			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.38085			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.90246			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.42526			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.30695		0.00000	98.36529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1142	On 14/11/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.75935				0.00	42,400,000,000	10,600,000,000.00
SY1150	On 18/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.92212				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	99.65633				0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.97222				0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.53511				0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.39287				0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.38680				0.00	0	0.00
SY1176	On 04/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SY1177	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.89659				0.00	0	0.00
SY1178	On 10/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.89642				0.00	0	0.00
SY1179	On 14/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.49529				0.00	0	0.00
SY1180	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.77597				0.00	0	0.00
SY1181	On 18/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.75823				0.00	0	0.00
SY1182	On 18/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.75836				0.00	0	0.00
SY1183	On 24/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.65527				0.00	0	0.00
SY1185	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.58690				0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
SY1187	On 01/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.53481				0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	100.00000		91.70854	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.75500		106.16176	6.75500	106.14239				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.50500		104.34791	8.50500	104.32403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		44.09012	100.00000	43.98331				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.28659				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.01757				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.25944				0.00	0	6,040,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.34440				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.82365				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.86453				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	99.70207				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.48716				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.13256				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.84000		103.70855	7.84000	103.68689				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.30049				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.30846				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.32240	7.83000	102.30104				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.29611				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.30607				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.31919				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.29611				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.30607				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		82.69455	7.16000	102.10554				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.32557				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.32397				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.36207				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.35692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.51140			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49384			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29571			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30846			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.58706		8.73000	102.46803			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29451			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.30607			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.54000	96.83342		8.54000	101.25554			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.29836			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.31255			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32636			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32199			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.32714			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36127			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35969			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	94.29144			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48406			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48563			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.48816			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.79424			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.82076			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.89000	104.30104		8.89000	102.15607			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.88970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.97449			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.31830			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31296			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.02974		101.06155	6.01498			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.46091			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.33034			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.34622			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.51295			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63456			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.30688			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31093			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.30688			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.31093			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.31296			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30445			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31093			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33322			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36560			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.37368			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36357			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.52476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.53480			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53079			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42500		102.30791		7.42500	102.28782			0.00	0	2,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.29000		90.85621		9.29000	90.80371			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.63000		104.08105		7.63000	104.05987		1,526,000,000,000.00		200,000,000	27,570,000,000.00
TN20	On 17/09/2020	Spot Bond	9.13500		107.49132		9.13500	107.46480		44,597,351,358,000.00		4,882,030,800	21,590,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.07364		100.00000	1.07028			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.41500		108.25619		9.41500	108.22913		3,766,000,000,000.00		400,000,000	8,000,000,000.00
TN25	On 19/08/2025	Spot Bond	9.62500		101.15872		9.62500	101.13288		3,850,000,000,000.00		400,000,000	16,970,000,000.00
TN27	On 14/11/2027	Spot Bond	9.68000		94.08225		9.68000	94.05808		11,722,480,000,000.00		1,211,000,000	6,841,000,000.00
TN30	On 09/10/2030	Spot Bond	10.09000		109.91172		10.09000	103.95061			0.00	0	1,000,000,000.00
TN40	On 01/10/2040	Spot Bond	10.57000		103.10350		10.57000	102.33609			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.55011			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	102.55684			0.00	0	400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.66606			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.70818			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.71254			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.92055			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.35207			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.69960			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.70669			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.58177			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.59355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	95.54033			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	95.25897			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.13841		10.00000	100.11071			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.13496		9.75000	100.10795			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.13430		100.00000	10.10730			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00966			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.07026			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.10391			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11063			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.29867			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.71295			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.17339		100.00000	11.12426			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.85603			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.63654			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.69503			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.21750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.10218			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.74422			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.52602			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.28440			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.04559			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.32504			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.05468			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.87747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.40111			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	95.22756			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.92433			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.60191			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.32239			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	94.86571			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.01981			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.78153			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	93.25855			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.72413		100.00000	14.68847			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		85.63315		100.00000	85.43897			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.42893			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.35541			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.31897			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		61.27958		100.00000	60.81962			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.36678			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.96349			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.74881			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.67486			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.56350			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.47308			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.68924			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.32925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.69466			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.85500	110.65429		8.85500	110.62781			0.00	0	24,475,000.00
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	100.68262			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.71073			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.88605			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.88206			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.88197			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74597			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.76554			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.98000	113.45396		6.98000	113.43281			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.29000	243.00604		1.29000	242.96827			0.00	0	3,618,900,000.00
WSP1	On 28/05/2015	Spot Bond		6.61500	105.22544		6.61500	105.20684			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.23000	108.00235		7.23000	107.98152		5,494,800,000,000.00	760,000,000	5,300,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.59500	109.26162		7.59500	109.23950			0.00	0	318,000,000.00
WSP4	On 28/05/2020	Spot Bond		7.90500	108.78030		7.90500	108.75739			0.00	0	250,000,000.00
WSP5	On 28/05/2021	Spot Bond		7.99500	108.98328		7.99500	108.96007			0.00	0	2,930,000,000.00
Z014	On 30/06/2015	Spot Bond		6.24500	96.06882		6.24500	96.05277			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.17500	94.36730		6.17500	94.35153			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.74000	99.60839		5.74000	99.59279			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.24500	96.05277		6.24500	96.03672			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.98500	71.42932		6.98500	71.41577			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	51.54254		100.00000	51.44475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	27.28212	100.00000	27.23035			0.00	0	0.00
Total for j-Bonds :										40,230,183,248,017,500.00	17,729,947,800	54 282 344 600.00
Grand Total:										40,230,189,164,139,400.00	17,730,147,888	54 286 095 639.00