



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: 22/04/2014

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 22/04/2014	Any day expiry		10.54340	10.54340		10.49160	10.49160		11.29	15,815,100.00	1,500	0.00
\$ / R	On 25/04/2014	Any day expiry		10.55010	10.55010		10.49380	10.49380		11.29	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.60	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	610.12570	0.61013	554.68410	0.55468	610.126	20.05	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	253.60920	0.25361	311.48070	0.31148	253.609	16.21	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.00980	0.00001	0.00690	0.00001	0.010	38.30	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.55450	10.55450		10.49800	10.49800		10.23	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	53.43030	0.05343	53.40420	0.05340	53.430	10.43	0.00	0	10,000.00
\$ / R	On 06/05/2014	Any day expiry		10.56310	10.56310		10.57000	10.57000		11.23	0.00	0	0.00
\$ / R	On 06/05/2014	Any day expiry	10.54	Call	105.02980	0.10503	0.00000	0.00000	105.030	11.28	154,500.00	1,500	1,500.00
\$ / R	On 06/05/2014	Any day expiry	10.87	Call	17.90420	0.01790	0.00000	0.00000	17.904	13.02	15,000.00	1,500	1,500.00
\$ / R	On 13/05/2014	Any day expiry		10.57620	10.57620		10.52070	10.52070		11.82	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry	10.10	Call	483.36520	0.48337	434.21620	0.43422	483.365	12.09	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.40	Call	227.86170	0.22786	200.06990	0.20007	227.862	11.93	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.90	Call	32.59030	0.03259	32.71580	0.03272	32.590	13.44	0.00	0	1,500.00
\$ / R	On 26/05/2014	Any day expiry		10.60040	10.60040		10.54230	10.54230		12.08	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.60220	10.60220		10.54360	10.54360		12.15	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.01750	0.00002	0.01410	0.00001	0.018	21.48	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	481.94490	0.48194	437.44160	0.43744	481.945	11.69	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.60350	10.60350	10.54500	10.54500		12.22	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	291.98150	0.29198	342.85440	0.34285	291.982	13.17	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	2.01640	0.00202	2.08970	0.00209	2.016	18.86	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.62450	10.62450	10.56620	10.56620		12.52	1,641,400,254.00	154,492	869,768.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.51030	0.00051	0.83130	0.00083	0.510	19.47	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.69910	0.00070	1.12380	0.00112	0.699	18.65	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.73160	0.00073	1.17390	0.00117	0.732	18.53	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	9.07190	0.00907	13.74490	0.01374	9.072	13.29	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	10.03570	0.01004	15.22260	0.01522	10.036	13.16	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	18.99160	0.01899	28.70770	0.02871	18.992	12.34	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	20.99410	0.02099	31.66240	0.03166	20.994	12.21	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	21.70650	0.02171	32.70860	0.03271	21.707	12.17	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	22.44260	0.02244	33.78680	0.03379	22.443	12.13	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	36.07050	0.03607	51.97190	0.05197	36.071	12.07	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	39.41640	0.03942	56.25120	0.05625	39.416	12.09	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	266.05650	0.26606	242.75200	0.24275	266.057	12.43	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	141.55650	0.14156	176.55200	0.17655	141.556	12.43	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	173.24730	0.17325	211.74360	0.21174	173.247	12.49	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	205.09610	0.20510	246.28690	0.24629	205.096	12.65	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	216.86140	0.21686	258.85980	0.25886	216.861	12.73	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	228.93700	0.22894	271.70980	0.27171	228.937	12.81	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	280.16810	0.28017	325.75220	0.32575	280.168	13.15	0.00	0	201.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	387.41090	0.38741	437.10160	0.43710	387.411	13.77	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	100.43070	0.10043	92.89550	0.09290	100.431	13.98	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	90.13700	0.09014	83.54680	0.08355	90.137	14.19	0.00	0	25,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	465.63700	0.46564	517.34680	0.51735	465.637	14.19	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	88.21100	0.08821	81.79580	0.08180	88.211	14.23	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	473.71100	0.47371	525.59580	0.52560	473.711	14.23	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	86.32720	0.08633	80.08120	0.08008	86.327	14.27	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	72.67270	0.07267	67.63860	0.06764	72.673	14.60	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	69.62430	0.06962	64.85370	0.06485	69.624	14.69	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	68.14950	0.06815	63.50710	0.06351	68.149	14.73	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	61.45570	0.06146	57.39870	0.05740	61.456	14.96	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	59.03450	0.05903	55.19070	0.05519	59.034	15.05	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	33.15920	0.03316	31.40630	0.03141	33.159	16.48	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	908.65920	0.90866	965.20630	0.96521	908.659	16.48	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	27.69070	0.02769	26.32350	0.02632	27.691	16.96	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	10.18140	0.01018	12.00380	0.01200	10.181	17.70	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,385.68140	1.38568	1,445.80380	1.44580	1,385.681	17.70	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	8.90790	0.00891	10.89810	0.01090	8.908	17.77	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	5.33310	0.00533	7.61350	0.00761	5.333	18.05	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.63100	10.63100	10.57280	10.57280		12.51	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.64530	10.64530	10.58800	10.58800		12.83	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.33510	0.00034	0.56400	0.00056	0.335	19.71	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	168.19290	0.16819	156.45930	0.15646	168.193	13.50	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.65170	10.65170	10.59430	10.59430		12.80	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	330.11830	0.33012	374.95080	0.37495	330.118	13.38	0.00	0	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
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	14.79690	0.01480	14.88830	0.01489	14.797	19.66	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.71090	10.71090	10.65250	10.65250		13.22	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	1.26330	0.00126	1.86380	0.00186	1.263	18.89	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	250.53500	0.25053	236.06420	0.23606	250.535	13.64	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.71290	10.71290	10.65440	10.65440		13.25	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	347.87520	0.34788	391.18410	0.39118	347.875	13.60	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	559.11220	0.55911	608.57830	0.60858	559.112	14.65	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	51.70890	0.05171	50.04340	0.05004	51.709	18.30	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	30.64710	0.03065	30.04240	0.03004	30.647	20.20	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.75870	10.75870	10.69910	10.69910		13.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	145.76960	0.14577	172.25090	0.17225	145.770	12.95	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	81.25890	0.08126	77.82180	0.07782	81.259	18.05	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.76830	10.76830	10.70840	10.70840		13.84	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	367.08080	0.36708	408.24560	0.40825	367.081	13.84	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	46.57990	0.04658	45.14870	0.04515	46.580	20.49	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.77020	10.77020	10.71020	10.71020		13.84	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	2.92570	0.00293	3.95700	0.00396	2.926	18.44	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	280.95360	0.28095	265.41910	0.26542	280.954	14.34	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	10.80460	10.80460	10.74380	10.74380		13.90	20,852,878.00	1,930	47,127.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	8.69650	0.00870	10.85010	0.01085	8.696	16.29	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	9.95430	0.00995	12.44910	0.01245	9.954	16.02	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	10.29590	0.01030	12.88360	0.01288	10.296	15.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	12.18970	0.01219	15.29120	0.01529	12.190	15.61	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	48.48260	0.04848	60.27940	0.06028	48.483	13.18	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	79.82850	0.07983	96.53920	0.09654	79.829	13.02	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	118.27570	0.11828	139.94250	0.13994	118.276	12.88	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	123.03290	0.12303	145.25210	0.14525	123.033	12.87	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	127.93250	0.12793	150.71130	0.15071	127.933	12.86	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	177.67230	0.17767	205.03700	0.20504	177.672	13.09	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	589.86600	0.58987	557.04330	0.55704	589.866	13.13	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	226.10000	0.22610	257.09360	0.25709	226.100	13.32	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	248.29940	0.24830	280.76290	0.28076	248.299	13.42	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	184.35320	0.18435	174.83870	0.17484	184.353	16.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	117.96560	0.11797	112.46100	0.11246	117.966	17.62	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	94.17540	0.09418	90.01770	0.09002	94.175	18.47	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	88.37690	0.08838	84.53670	0.08454	88.377	18.71	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	85.65840	0.08566	81.96620	0.08197	85.658	18.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	82.42230	0.08242	78.90360	0.07890	82.422	18.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	65.73590	0.06574	63.09240	0.06309	65.736	19.96	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.82570	10.82570	10.76420	10.76420		13.96	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	382.13580	0.38214	420.96110	0.42096	382.136	13.96	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	64.86800	0.06487	62.58950	0.06259	64.868	21.23	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.83140	10.83140	10.76980	10.76980		13.95	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	4.48660	0.00449	5.62110	0.00562	4.487	17.74	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	353.48460	0.35348	334.09180	0.33409	353.485	14.41	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.88930	10.88930	10.82640	10.82640		14.31	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	5.93040	0.00593	7.28740	0.00729	5.930	17.19	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	396.54620	0.39655	434.25390	0.43425	396.546	14.09	0.00	0	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
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	327.43240	0.32743	310.85700	0.31086	327.432	15.28	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	86.15470	0.08615	83.20530	0.08321	86.155	21.63	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.90150	10.90150	10.83840	10.83840		14.34	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	139.57940	0.13958	160.85420	0.16085	139.579	13.24	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	203.07360	0.20307	193.75770	0.19376	203.074	17.15	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.94390	10.94390	10.88010	10.88010		14.57	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	407.60720	0.40761	444.17840	0.44418	407.607	14.24	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	105.92450	0.10592	102.30840	0.10231	105.925	22.53	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.95000	10.95000	10.88610	10.88610		14.59	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	7.49720	0.00750	9.51210	0.00951	7.497	16.80	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	391.29870	0.39130	372.30840	0.37231	391.299	15.36	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.97830	10.97830	10.91390	10.91390		14.75	5,489,150.00	500	34,133.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	26.45950	0.02646	32.03540	0.03204	26.459	14.63	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	48.79490	0.04879	57.81430	0.05781	48.795	14.14	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	84.60630	0.08461	98.27520	0.09828	84.606	13.66	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	98.66800	0.09867	113.96400	0.11396	98.668	13.52	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	121.56400	0.12156	139.21640	0.13922	121.564	13.50	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	222.98830	0.22299	249.06440	0.24906	222.988	13.55	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	267.61160	0.26761	296.54010	0.29654	267.612	13.66	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	289.63060	0.28963	319.76910	0.31977	289.631	13.77	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	361.31470	0.36131	394.95170	0.39495	361.315	14.10	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	424.51920	0.42452	460.79910	0.46080	424.519	14.36	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	486.79150	0.48679	525.35600	0.52536	486.792	14.60	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	528.46960	0.52847	568.41580	0.56842	528.470	14.75	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	591.82860	0.59183	633.58250	0.63358	591.829	15.00	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	598.32970	0.59833	640.25490	0.64025	598.330	15.03	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	658.10860	0.65811	701.53770	0.70154	658.109	15.26	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	350.75760	0.35076	334.11360	0.33411	350.758	16.01	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	248.53470	0.24853	237.29340	0.23729	248.535	17.34	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	208.17020	0.20817	199.03390	0.19903	208.170	18.04	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	138.78540	0.13879	133.15810	0.13316	138.785	19.81	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	134.53440	0.13453	129.11550	0.12912	134.534	19.96	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	124.63230	0.12463	119.73750	0.11974	124.632	20.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	124.28470	0.12428	119.42850	0.11943	124.285	20.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	79.19060	0.07919	76.80980	0.07681	79.191	25.42	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.98440	10.98440	10.91990	10.91990		14.75	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	413.98790	0.41399	449.86600	0.44987	413.988	14.31	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	120.68330	0.12068	116.56820	0.11657	120.683	23.05	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.07350	11.07350	11.00800	11.00800		15.05	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	424.49750	0.42450	459.76230	0.45976	424.498	14.39	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	154.32190	0.15432	149.45110	0.14945	154.322	24.36	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.13280	11.13280	11.06710	11.06710		15.13	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	431.48570	0.43149	466.64160	0.46664	431.486	14.49	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	176.14840	0.17615	171.01430	0.17101	176.148	24.79	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.17300	11.17300	11.10710	11.10710		15.35	4,469,200.00	400	550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	174.33340	0.17433	195.00790	0.19501	174.333	13.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	486.31340	0.48631	523.08530	0.52309	486.313	14.70	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	194.07960	0.19408	188.41590	0.18842	194.080	23.24	0.00	0	46,165.00

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 27/03/2015	Any day expiry		11.19630	11.19630	11.13030	11.13030		15.38	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	435.63700	0.43564		469.71370	0.46971	435.637	14.52	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	172.01060	0.17201		174.07870	0.17408	172.011	24.53	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.26510	11.26510	11.19920	11.19920		15.61	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	438.87070	0.43887		474.63900	0.47464	438.871	14.55	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	181.67100	0.18167		175.13230	0.17513	181.671	24.55	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.33410	11.33410	11.26890	11.26890		15.73	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	445.01280	0.44501		477.53810	0.47754	445.013	14.71	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	176.08240	0.17608		174.74240	0.17474	176.082	24.21	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.37930	11.37930	11.31450	11.31450		15.96	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.40550	11.40550	11.34090	11.34090		16.00	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	450.47410	0.45047		482.35520	0.48236	450.474	14.84	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	167.69180	0.16769		165.32300	0.16532	167.692	23.95	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.48400	11.48400	11.42020	11.42020		16.24	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	456.59470	0.45659		487.00560	0.48701	456.595	14.99	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	179.00070	0.17900		177.52640	0.17753	179.001	23.94	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.55300	11.55300	11.48980	11.48980		16.36	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	458.74680	0.45875		487.93530	0.48794	458.747	15.05	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	174.47700	0.17448		173.86700	0.17387	174.477	23.73	0.00	0	300.00
\$ / R		On 28/09/2015	Any day expiry		11.62910	11.62910	11.56670	11.56670		16.47	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	461.18550	0.46119		489.02900	0.48903	461.186	15.12	0.00	0	300.00
\$ / R	16.80	Call	Any day expiry	180.43190	0.18043		180.81780	0.18082	180.432	23.67	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.70050	11.70050	11.63870	11.63870		16.64	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	463.28210	0.46328		489.90510	0.48991	463.282	15.18	0.00	0	300.00
\$ / R	16.98	Call	Any day expiry	189.66420	0.18966		190.86360	0.19086	189.664	23.49	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		11.76720	11.76720	11.70590	11.70590		16.72	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	463.85930	0.46386		489.85700	0.48986	463.859	15.21	0.00	0	300.00
\$ / R	17.45	Call	Any day expiry	180.24530	0.18025		184.38090	0.18438	180.245	23.47	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry		11.82900	11.82900	11.76840	11.76840		16.79	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	464.27510	0.46428		488.38590	0.48839	464.275	15.23	0.00	0	300.00
\$ / R	17.87	Call	Any day expiry	170.44630	0.17045		175.09140	0.17509	170.446	23.35	0.00	0	300.00
\$ / R MAXI		On 05/05/2014	Any day expiry		10.56130	10.56130	10.50650	10.50650		11.02	0.00	0	0.00
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.62450	10.62450	10.56620	10.56620		12.52	1,668,046.50	157	1,257.00
\$ / R MAXI	10.93	Put	Foreign Exchange Future		41,037.34250	0.41037	46,072.45710	0.46072	41,037.343	13.90	0.00	0	250.00
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.80460	10.80460	10.74380	10.74380		13.90	108,046.00	10	109.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.97830	10.97830	10.91390	10.91390		14.75	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.86070	17.86070	17.75870	17.75870		12.21	56,600,558.30	3,169	38,867.00
£ / R	15.00	Put	Foreign Exchange Future		1.16000	0.00116	2.74870	0.00275	1.160	17.19	0.00	0	1,123.00
£ / R	16.50	Put	Foreign Exchange Future		21.61550	0.02162	33.67100	0.03367	21.616	13.37	0.00	0	1,123.00
£ / R	16.65	Put	Foreign Exchange Future		26.66910	0.02667	41.90460	0.04190	26.669	12.75	0.00	0	18,000.00
£ / R	16.79	Put	Foreign Exchange Future		32.71220	0.03271	51.65540	0.05166	32.712	12.16	0.00	0	6,000.00
£ / R	16.88	Put	Foreign Exchange Future		37.46410	0.03746	59.23990	0.05924	37.464	11.78	0.00	0	50.00
£ / R	17.20	Put	Foreign Exchange Future		80.72040	0.08072	122.46130	0.12246	80.720	11.49	0.00	0	7,500.00
£ / R	17.55	Call	Foreign Exchange Future		495.27710	0.49528	455.99620	0.45600	495.277	11.85	0.00	0	1,000.00
£ / R	17.90	Put	Foreign Exchange Future		348.81900	0.34882	430.37230	0.43037	348.819	12.21	0.00	0	4,000.00
£ / R	18.45	Put	Foreign Exchange Future		729.24040	0.72924	827.44290	0.82744	729.240	13.19	0.00	0	400.00

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 13/06/2014	Foreign Exchange Future	19.55	Call	24.47030	0.02447	19.74920	0.01975	24.470	14.96	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	16.96120	0.01696	13.72110	0.01372	16.961	15.45	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.14960	18.14960	18.04330	18.04330		13.37	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.42580	18.42580	18.31340	18.31340		14.36	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	887.80000	0.88780	964.69550	0.96470	887.800	14.42	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.55920	18.55920	18.44500	18.44500		14.66	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	752.16810	0.75217	816.52440	0.81652	752.168	14.30	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	908.74820	0.90875	979.38750	0.97939	908.748	14.60	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	987.09340	0.98709	1,060.70530	1.06071	987.093	14.76	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	354.96950	0.35497	341.85400	0.34185	354.969	17.69	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	276.97910	0.27698	267.98350	0.26798	276.979	18.36	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	274.95670	0.27496	266.06960	0.26607	274.957	18.38	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.72990	18.72990	18.61580	18.61580		14.78	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10355	0.10355	0.10338	0.10338		13.35	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10536	0.10536	0.10517	0.10517		14.76	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10912	0.10912	0.10889	0.10889		16.35	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.65340	14.65340	14.62100	14.62100		11.66	59,712,605.00	4,075	80,517.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	20.55310	0.02055	34.50520	0.03451	20.553	11.13	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	22.53000	0.02253	38.18730	0.03819	22.530	10.85	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	65.78050	0.06578	88.55470	0.08855	65.781	10.94	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	140.85490	0.14085	170.59260	0.17059	140.855	11.30	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	363.96880	0.36397	362.38480	0.36238	363.969	11.37	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	380.21090	0.38021	414.76870	0.41477	380.211	12.18	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	11.85320	0.01185	13.52260	0.01352	11.853	15.77	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	10.93960	0.01094	12.49880	0.01250	10.940	15.90	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.89940	14.89940	14.86460	14.86460		12.96	0.00	0	11,923.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	209.90550	0.20991	237.63800	0.23764	209.905	12.14	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	220.67170	0.22067	248.90710	0.24891	220.672	12.18	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	148.86040	0.14886	149.25210	0.14925	148.860	15.76	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.13780	15.13780	15.09910	15.09910		13.82	15,137,800.00	1,000	5,810.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.40650	15.40650	15.36700	15.36700		14.34	1,540,650.00	100	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			480.34500	480.34500	485.75900	485.75900			0.00	0	0.00
AL12	On 07/08/2014	Index Future			487.26100	487.26100	492.78200	492.78200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			494.68900	494.68900	500.29800	500.29800			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.60600	412.60600	414.31200	414.31200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.54700	418.54700	420.30200	420.30200			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			484.59600	484.59600	488.09000	488.09000			4,845,960.00	1	0.00
AL7T	On 07/08/2014	Index Future			491.57400	491.57400	495.14600	495.14600			4,915,740.00	1	1.00
ALBI	On 08/05/2014	Index Future			440.66700	440.66700	443.87700	443.87700			392,193,630.00	89	600.00
ALBI	On 07/08/2014	Index Future			447.01200	447.01200	450.29400	450.29400			415,721,160.00	93	85.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014	Index Future			453.82700		453.82700		457.16100	457.16100			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.91380		9.91380		9.83510	9.83510		10.30	19,827,600.00	2,000	10,146.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.63900		0.00564		19.59090	0.01959	5.639	10.99	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	277.88380		0.27788		252.38770	0.25239	277.884	9.95	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	10.93520		0.01094		13.06690	0.01307	10.935	12.52	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.01660		10.01660		9.93590	9.93590		12.50	7,392,250.80	738	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.11490		10.11490		10.03150	10.03150		13.31	9,103,410.00	900	350.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	164.12250		0.16412		172.06810	0.17207	164.123	13.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	461.15150		0.46115		401.08310	0.40108	461.152	13.29	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	217.52700		0.21753		179.04240	0.17904	217.527	14.06	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.22540		10.22540		10.14010	10.14010		13.55	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.61370		9.61370		9.60450	9.60450		10.63	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.75420		9.75420		9.74410	9.74410		12.90	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			71.73220		71.73220		-50.93980	-50.93980			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			710.30960		710.30960		680.79170	680.79170			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			782.68690		782.68690		751.14620	751.14620			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			141.57510		141.57510		128.15740	128.15740			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			670.04480		670.04480		641.62900	641.62900			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			98.42090		98.42090		90.04670	90.04670			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			49.46840		49.46840		42.58950	42.58950			0.00	0	7,000.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			56.70440		56.70440		44.42000	44.42000			0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.00160		12.00160		12.00230	12.00230		12.03	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.21510		12.21510		12.21420	12.21420		13.37	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.65720		12.65720		12.65300	12.65300		14.87	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70050		1.70050		1.69590	1.69590		12.45	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.72440		1.72440		1.71970	1.71970		13.52	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.01341		120.01341		119.99896	119.99896			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.75745		121.75745		121.74762	121.74762			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future		9.79177	81.46248		9.65206	82.48852			506,696,625.60	6,220	6,220.00
ES33	On 07/08/2014	Bond Future		9.89948	82.63611		9.75472	83.57221			513,996,604.20	6,220	6,220.00
ES33	On 06/11/2014	Bond Future		10.00363	80.11153		9.85422	81.06334			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		439.67700	439.67700		442.65200	442.65200			13,190,310.00	3	320.00
GOVI	On 07/08/2014	GOVI		446.00800	446.00800		449.05100	449.05100			4,460,080.00	1	220.00
GOVI	On 06/11/2014	GOVI		452.80800	452.80800		455.90000	455.90000			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.59650	114.59650		114.58364	114.58364			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.13487	115.13487		115.12663	115.12663			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 08/05/2014	Bond Future		116.78735	116.78735		116.77319	116.77319			0.00	0	334.00
I2038	On 07/08/2014	Bond Future		117.21678	117.21678		117.20714	117.20714			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 08/05/2014	Bond Future		114.49615	114.49615		114.48205	114.48205			597,440,910.70	5,218	0.00
I2046	On 07/08/2014	Bond Future		116.15983	116.15983		116.15035	116.15035			606,121,992.94	5,218	5,218.00
I2046	On 06/11/2014	Bond Future		116.60391	116.60391		116.59310	116.59310			425,954,083.23	3,653	0.00
I2050	On 08/05/2014	Bond Future		124.12085	124.12085		124.10564	124.10564			85,891,628.20	692	608.00
I2050	On 07/08/2014	Bond Future		124.51692	124.51692		124.50657	124.50657			86,165,708.64	692	692.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		209.08300	209.08300		208.96600	208.96600			1,156,228,990.00	553	713.00
IGOV	On 07/08/2014	Index Future		212.12000	212.12000		212.01300	212.01300			1,173,023,600.00	553	643.00
IGOV	On 06/11/2014	Index Future		215.37900	215.37900		215.27200	215.27200			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		566.63200	566.63200		566.74800	566.74800			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		574.77800	574.77800		574.90000	574.90000			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.05496	140.05496		140.05697	140.05697			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.80000	94.20000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.00000	94.00000		5.99000	94.01000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.08000	93.92000		6.07000	93.93000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.28000	93.72000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.36000	93.64000		6.34000	93.66000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.53000	93.47000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.75000	93.25000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.99000	93.01000		6.99000	93.01000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.23000	92.77000		7.22000	92.78000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.45000	92.55000		7.43000	92.57000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.64000	92.36000		7.62000	92.38000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.81000	92.19000		7.79000	92.21000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.11830	9.11830		9.05590	9.05590		8.57	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.20660	9.20660		9.13680	9.13680		10.50	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37920	1.37920		1.38380	1.38380			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37900	1.37900		1.38360	1.38360			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.72670	9.72670	0.10278	9.74370	9.74370		13.73	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.84545	110.52187		6.74905	110.65086		1.58	604,112,541.42	5,466	14,191.00
R157	On 07/08/2014		Bond Future	7.08666	112.11421		6.96215	112.24965		1.37	612,816,271.86	5,466	18,237.00
R157	On 06/11/2014		Bond Future	7.38013	107.01126		7.21718	107.14792		1.22	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.49958	119.40122		8.37974	120.42021		10.95	2,985,269,302.44	25,002	42,812.00
R186	On 08/05/2014	7.50	Call	0.43000	0.00043		6.37000	0.00637	0.430	10.58	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	341.03000	0.34103		776.70000	0.77670	341.030	10.86	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	721.09000	0.72109		1,345.17000	1.34517	721.090	10.91	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,093.80000	1.09380		1,833.30000	1.83330	1,093.800	10.95	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	1,090.26000	1.09026		810.77000	0.81077	1,090.260	10.95	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,444.14000	2.44414		3,381.01000	3.38101	2,444.140	11.10	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	272.28000	0.27228		212.55000	0.21255	272.280	11.13	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	82.20000	0.08220		70.67000	0.07067	82.200	11.24	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	41.53000	0.04153		38.29000	0.03829	41.530	11.30	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	13.44000	0.01344		14.14000	0.01414	13.440	11.38	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.11000	0.00011		0.23000	0.00023	0.110	11.53	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.59146	115.82852		8.46663	116.86698		11.99	2,895,944,657.04	25,002	25,002.00
R186	On 07/08/2014	8.92	Put	1,868.89000	1.86889		1,593.55000	1.59355	1,868.890	12.21	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.67520	117.59617		8.54585	118.64961		11.88	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,445.64000	2.44564		2,157.05000	2.15705	2,445.640	12.09	0.00	0	2,010.00
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 08/05/2014		Bond Future	282.53737	282.53737		282.50569	282.50569			351,476,488.28	1,244	668.00
R197	On 07/08/2014		Bond Future	280.82359	280.82359		280.80297	280.80297			349,344,545.96	1,244	1,244.00
R197	On 07/12/2023		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	On 08/05/2014	Bond Future			6.40973		104.79798		6.30991	104.85745		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.77581		101.89701		6.59496	101.96162		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			223.82483		223.82483		223.79847	223.79847		10.29	5,028,448,630.78	22,466	22,124.00
R202	On 07/08/2014	Bond Future			223.98631		223.98631		223.96860	223.96860		10.28	5,032,076,440.46	22,466	22,466.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.34568		97.87807		8.22581	98.60117		9.48	0.00	0	12,895.00
R2023	On 07/08/2014	Bond Future			8.44607		99.28824		8.32046	99.91509		9.96	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.54175		96.88196		8.41088	97.51903		10.14	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.60717		103.17083		7.50211	103.47991		4.43	642,960,612.56	6,232	12,729.00
R203	On 08/05/2014	Bond Future	6.84	Call	2.40000		0.00240		14.49000	0.01449	2.400	4.32	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	151.43000		0.15143		303.38000	0.30338	151.430	4.41	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.76669		104.65723		7.65033	104.97508		4.19	652,223,857.36	6,232	6,432.00
R203	On 07/08/2014	Bond Future	6.84	Call	159.69000		0.15969		222.26000	0.22226	159.690	4.06	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.92685		102.09003		7.79915	102.41194		3.99	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	267.73000		0.26773		339.07000	0.33907	267.730	3.84	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	334.41000		0.33441		418.02000	0.41802	334.410	3.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.09893		103.70751		7.95831	104.03192		3.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	929.88000		0.92988		1,075.89000	1.07589	929.880	3.65	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			9.01486		93.79013		8.88508	94.81161			228,847,917.20	2,440	3,961.00
R2030	On 07/08/2014	Bond Future			9.11116		91.13386		8.97654	92.17399			222,366,618.40	2,440	2,440.00
R2030	On 06/11/2014	Bond Future			9.19550		92.52513		9.05665	93.58040			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.19861		95.76122		9.04867	97.12033			143,450,307.56	1,498	4,416.00
R2037	On 07/08/2014	Bond Future			9.28889		92.88285		9.13376	94.26560			139,138,509.30	1,498	4,778.00
R2037	On 06/11/2014	Bond Future			9.36803		94.30092		9.20831	95.58702			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.84911		103.70391		7.74427	104.10532		5.69	42,518,603.10	410	30,515.00
R204	On 07/08/2014	Bond Future			7.98771		101.16522		7.87443	101.57669		5.90	82,955,480.40	820	510.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,697.64000		1.69764		1,496.15000	1.49615	1,697.640	5.86	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.11731		102.70899		7.99602	103.12596		5.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,881.66000		1.88166		1,688.13000	1.68813	1,881.660	5.47	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 08/05/2014	Bond Future			9.27177		96.37119		9.12679	97.80987			826,382,954.25	8,575	4,940.00
R2048	On 07/08/2014	Bond Future			9.35376		97.75968		9.20392	99.10191			838,289,256.00	8,575	8,575.00
R2048	On 06/11/2014	Bond Future			9.43171		94.82422		9.27740	96.18870			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 08/05/2014	Bond Future			8.08215		98.61879		7.97238	99.10095		6.79	65,877,351.72	668	20,286.00
R207	On 07/08/2014	Bond Future			8.21201		96.39863		8.09490	96.89183		7.34	128,788,569.68	1,336	668.00
R207	On 06/11/2014	Bond Future			8.32754		97.86989		8.20372	98.36986		7.06	0.00	0	0.00
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 08/05/2014	Bond Future			8.21317		93.20350		8.10339	93.74716		8.14	77,265,701.50	829	11,671.00
R208	On 07/08/2014	Bond Future			8.32616		94.54632		8.21022	95.10170		8.55	154,583,233.20	1,635	806.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,862.54000		1.86254	1,633.27000	1.63327	1,862.540	1,862.540	8.56	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.43233		92.59017		8.31072	93.15330		8.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,120.56000		2.12056	1,897.42000	1.89742	2,120.560	2,120.560	8.37	0.00	0	1,520.00
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 08/05/2014	Bond Future			9.11652		73.74868		8.97661	74.79384		16.87	615,358,985.92	8,344	13,734.00
R209	On 08/05/2014	Bond Future	8.50	Call	36.66000		0.03666	161.70000	0.16170	36.660	36.660	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	667.78000		0.66778	1,296.12000	1.29612	667.780	667.780	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	196.34000		0.19634	149.25000	0.14925	196.340	196.340	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	96.21000		0.09621	77.11000	0.07711	96.210	96.210	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	46.58000		0.04658	39.88000	0.03988	46.580	46.580	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	24.25000		0.02425	22.22000	0.02222	24.250	24.250	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.19709		74.81120		9.05271	75.87450		17.89	624,224,652.80	8,344	8,344.00
R209	On 06/11/2014	Bond Future			9.27232		72.80576		9.12384	73.88474		18.24	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			166.64900		166.64900		166.62985	166.62985			89,323,864.00	536	183.00
R210	On 07/08/2014	Bond Future			169.07071		169.07071		169.05793	169.05793			90,621,900.56	536	536.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future	127.66518		127.66518		127.67012	127.67012			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.95605		127.95605		127.96635	127.96635			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 08/05/2014	Bond Future	133.23406		133.23406		133.21945	133.21945			1,751,628,186.82	13,147	10,522.00
R212	On 07/08/2014	Bond Future	133.45321		133.45321		133.44383	133.44383			1,754,509,351.87	13,147	11,797.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 08/05/2014	Bond Future	8.98766		84.32371		8.85782	85.30598		14.57	0.00	0	27,968.00
R213	On 07/08/2014	Bond Future	9.07369		85.53862		8.93935	86.53858		15.49	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.15546		83.30204		9.01705	84.31659		16.04	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 08/05/2014	Bond Future	9.19119		74.64393		9.04623	75.77134		17.21	138,091,270.50	1,850	3,205.00
R214	On 07/08/2014	Bond Future	9.27019		75.71934		9.12059	76.77303		18.29	140,080,779.00	1,850	1,850.00
R214	On 06/11/2014	Bond Future	9.34513		73.58592		9.19127	74.65694		19.04	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 13/06/2014	Foreign Exchange Future	20,937.98000		20,937.98000		20,873.55000	20,873.55000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.89740		4.89740		4.90810	4.90810		11.13	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.86180		4.86180		4.87340	4.87340		11.38	0.00	0	0.00
Total for Derivatives :											35,155,110,914.05	402,476	3 316 929.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45376			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.25500		106.93214		7.25500	106.91109			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59849			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.90500		102.26735		8.90500	102.24314			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.17169			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.55000		99.95317		9.55000	99.92770			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.20007			0.00	0	700,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.30809			0.00	400,000,000	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.77000	98.20341	9.77000	98.17755			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.55500	101.10473	7.55500	101.08436			15,865,500,000.00	2,100,000	200,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.77321			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	9.07000	108.04499	9.07000	102.88983			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.57000	133.86062	1.57000	133.82541			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.27000	129.86580	2.27000	267.94198			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.17499			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.17032			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.74292			0.00	0	300,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.77386			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.79433			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.35287			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.26379			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.27092			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	8.01500	104.19446	8.01500	104.17220			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.46347			0.00	0	1,100,000,000.00
ABL11A		On 29/09/2014	Spot Bond	8.00000	101.26536	8.00000	101.24391			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.90276			0.00	0	500,000,000.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.33319			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.28799			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.17322			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.33510			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.71349			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.22717			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.79000			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		6.02000	139.96310		6.02000	134.72743			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.97000	126.10511		2.97000	126.06723			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.32000	113.65918		4.32000	113.62090			0.00	0	7,000,000.00
ABLI05	On 18/02/2018	Spot Bond		5.17000	99.75349		5.17000	99.71746			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.88000	104.01247		5.88000	103.97292			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.47000	112.01490		11.47000	111.98039			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.32158			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62914			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.66245			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.69415			0.00	0	180,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.82000	109.56904		4.82000	109.53058			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	60.34626		100.00000	60.20007			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.01000	165.81350		2.01000	165.76792			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	157.81892		2.76000	157.77229			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.04000	170.22394		2.04000	170.17695			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.84000	177.05695		1.84000	177.00911			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.46625	73.64402		8.46625	73.62763			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.46625	73.64402		8.46625	73.62763			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.63372			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	91.45000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	90.26000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	90.65000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.31009			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.18595			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.54000		103.74858		7.54000	103.72748			0.00	0	10,000,000.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	86.41000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.45000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	86.55000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.51615			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.54500		109.19596		7.54500	109.17398			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16308			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	83.71000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	83.43000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.40308		2.54000	104.39823			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000		101.34697		2.50000	152.36119			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		116.98726		2.44000	204.38247			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	82.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.81500		89.13301		9.81500	89.10981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	92.43000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.56153			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	88.64000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	98.41000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	111.14000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.82000	108.44522		9.82000	108.41666			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	109.01000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.76500	108.85372		9.76500	108.82521			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.25500	87.84250		9.25500	87.82079			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.54000			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	9.86000	108.14955		9.86000	108.12095			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90986			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.87236			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.67000	104.95738		8.67000	104.93317			299,982,000,000.00	34,600,000	1,334,600,000.00
ABS11	On 09/04/2021	Spot Bond	9.26000	101.26156		9.26000	101.23652			9,260,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.20500	105.06521		7.20500	100.90035			0.00	0	510,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.28000	98.30454		9.28000	98.28005			485,344,000,000.00	52,300,000	52,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.06000	92.24802		10.06000	92.22341			20,120,000,000,000.00	2,000,000,000	1,300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.90500	103.50885		7.90500	103.48705			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.27000	132.88047		2.27000	130.28830			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.08000	214.64073		2.08000	271.87446			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51000	122.77624		1.51000	125.48175			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000	125.78901		2.03000	128.28031			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.41678		100.00000	42.31290			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.70500	103.71169		11.70500	103.67964			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.66415			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.83947		100.00000	3.83017			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.70700			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.31468			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.88502		100.00000	22.82958			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62129			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.56868		11.00000	62.55080			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.64641		100.00000	14.61093			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.78929			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.86770			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.77795		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78835		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85603		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85603		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86703		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.73541		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86703		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.84501		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	88.67362		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.72209		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.59905		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.76381		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.78722		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.79664		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.77774		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.73541		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.73500	102.11270	9.73500	102.08601		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.89602		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.58642		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	82.30791		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.96884		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	159.98249		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.75424		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26583			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26583			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.12844			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.73058			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.72490			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.79902			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.08278			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.79842			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.84194			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.45804			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.78186			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.84394			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.63173			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.75710			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74216			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66642			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65029			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68160			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74026			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.70711			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66926			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67970			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.98079		10.23000	100.95341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68994			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67401			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	112.74354			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.84500	103.18861		9.84500	103.16137			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73735			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.84635		1.75000	111.88191			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.67875			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68046			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71947			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74287			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69606			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.73820			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.41031			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.83647			0.00	0	5,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.74967			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74755			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.01987			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.73820			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.72072			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.76078			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77307			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67384			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68807			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.77599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.76439			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81763			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72415			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81016			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.26510			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81763			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	92.42846			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.78028			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.78028			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	117.98254			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	118.82657			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67731			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67074			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.14927			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68856			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.69137			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.71947			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67825			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67731			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.74575			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.62184			0.00	0	10,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87439			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.94627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.95740			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.13575		100.00000	10.11036			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17968			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.30568			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.38961			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03739			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.04152			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.04702			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.03835			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.40500	96.83777		8.40500	96.81599			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.04949			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.05759			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82500	99.98388		8.82500	99.96042			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000	118.94245		9.46000	113.08114			0.00	0	13,500,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	85.67075		100.00000	85.47425			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.39500	107.32464		7.39500	107.30347			0.00	0	3,340,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	67.35324		100.00000	67.18646			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.56452		100.00000	11.53878			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	156.88231		2.75000	156.83598			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.90668			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.83917			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.22652			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.79131			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47988			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65391			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	100.71616			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76415			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51453			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	96.76000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		100.00000	12.57364		100.00000	12.54905			80,000,000,000,000.00	800,000,000	800,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.80500			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.63038			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62099			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.50582			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.31500	102.35953		9.31500	102.33407			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60807			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93814			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.43181			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.58535			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.00861			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.83000	102.39261		9.83000	102.36562			19,660,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.50500	106.29739		7.50500	106.27600			158,355,500,000.00	21,100,000	21,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.49309			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.44871			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.98000		100.83762		7.98000	100.81632			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.22000		102.69291		9.22000	102.66762			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.29234		102.75492		11.29234	102.08178			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.21272		101.07249		11.21272	100.95214			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.25862		100.98746		11.25862	100.89308			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67803			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.30363		100.85758		11.30363	100.78910			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.17146		99.65256		12.17146	99.61302			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.69419			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.69419			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.69426			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.54234		99.93742		11.54234	100.17859			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.45209		101.75347		11.45209	100.79636			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.21272		101.07249		11.21272	100.95214			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.39981		101.03217		11.39981	100.89526			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.58669		95.56431		10.58669	100.42120			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.65870			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.64771			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.64771			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.61282			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.89430		99.69320		10.89430	100.08441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond		11.99500	98.38906		11.99500	98.35713			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62868			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.92000	68.82021		11.92000	95.94695			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.59744			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	85.70629		9.28000	100.60671			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.63820			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.71500	65.75580		11.71500	98.38577			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61916			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63503			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.63503			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61154			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.64551			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.91390			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.64551			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61282			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.62326			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.64560			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46487			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.29234	102.90501		14.29234	102.25533			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.54917	100.63198		15.54917	100.58221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	14.44469	100.49444		14.44469	100.61867			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.83994			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.83994			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.83994			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87126			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72990			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.55088		100.00000	15.52138			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.87161		100.00000	19.82294			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.08539		100.00000	18.04110			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.16383		100.00000	11.13648			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.18348		100.00000	11.15639			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.49759		100.00000	13.46454			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.69543		100.00000	11.66679			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11523			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	100.00000	16.05037		100.00000	15.99915		7,400,000,000,000,000.00	74,000,000,000	37,000,000,000.00	
BCP1	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.69440			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71050			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.98000	105.10974		1.98000	174.27399			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.38000	98.43365		8.38000	142.06619			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.38000	92.42360		8.38000	142.42277			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.76500	95.01122		8.76500	94.98895			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD310A	On 08/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.75126			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.01249			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.69699			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.36500	96.45653		8.36500	96.43505			1,673,000,000,000.00	200,000,000	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85523			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03699			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03780			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04050			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.04319			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.05047			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	13.55407		100.00000	13.52087			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57758			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.65799			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.69245			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.70394			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.84177			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.02551			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.60513		100.00000	10.57887			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.60513		100.00000	10.57887			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71227			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76897			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond	8.77000	101.03926		8.77000	101.01570			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.83077			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.91299			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.47000	103.21060		6.47000	103.19264			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.69530			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.19899			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.71685			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.33384			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	97.66868			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	96.95307			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05472			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.23194			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04847			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10400			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.20489			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.62428			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.30939			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	41.22593		100.00000	41.12606			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.64277		100.00000	18.59712			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72225			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.30723			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.80000	108.84124		7.80000	102.32922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond		9.87000	116.00700		9.87000	108.94113			213,192,000,000.00	21,600,000	21,600,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.85673			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.70700			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.52000	106.74082		9.52000	106.71340			456,960,000,000.00	48,000,000	650,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.62500	100.48517		11.62500	100.45432			0.00	0	30,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	102.23170			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.87500	101.44853		11.87500	101.41620			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.50914			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.76000	103.27757		9.76000	103.25038			517,280,000,000.00	53,000,000	53,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.63587			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.31500	97.02495		12.31500	96.99292			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.63919			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.13809			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.51690			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.58000	94.88343		10.58000	94.85642			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.21000	118.04547		10.21000	118.01318			0.00	0	80,000,000.00
CCT02	On 12/06/2024	Spot Bond		10.06000	113.98734		10.06000	113.95661			0.00	0	310,000,000.00
CCT03	On 15/03/2025	Spot Bond		9.39000	113.13086		9.39000	113.10265			0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.35163			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.12000	100.77713		12.12000	100.74491			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.66408			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.77417			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.99692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.07213			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08273			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19612			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.26123			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.25312			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.22918			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.35571			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.55984			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	98.64864		100.00000	98.38275			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	98.64864		100.00000	98.38275			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	98.64864		100.00000	98.38275			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75433			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	98.64864		100.00000	98.38275			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.85136			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00545			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.15469		10.11000	103.12660			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00545			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33404			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	115.84447		2.76000	115.81020			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	106.30736			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	112.88652		3.14000	115.71381			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.23783		8.25000	101.21559			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00545			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00545			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	120.83835		3.10000	115.32006			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	120.74088		2.40000	115.22921			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06943			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.50723			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.18706			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.60500	99.99637		8.60500	99.97336			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.25120			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.24770			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04103			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03916			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.65500	100.09373		8.65500	100.07057			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.65500	100.09373		8.65500	100.07057			0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.86018			0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.83149			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.70500	103.19212		8.70500	103.16797			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.77325			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85453			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.02422			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.02422			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	93.86156		100.17539	93.63880			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.35681			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78428			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.15192			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.22731			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	101.52612		9.35000	101.50049			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.52612		9.35000	101.50049			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13237			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.13553			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	92.20170			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.90027			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.78044			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.86348			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	40,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.56797			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59133			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.64500	100.79048		9.64500	100.76469			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.22050			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87400			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88200			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.76416			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71011			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70543			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72126			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.16442			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36916			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71936			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.28228			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99307			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.60019			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53259			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.68668			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79429			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79429			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79429			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79429			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50635			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.13525			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68135			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.00559			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55546			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67353			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.40970			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.82714			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55551			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55551			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54920			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.39713			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.35248			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.32305			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	119.94588			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.26578			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.05624			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.77184			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.57419			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.09500	95.80756		11.09500	95.77898			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.61500	92.50200		11.61500	92.47363			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52369			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.82883			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.53673			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.85923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	99.88446		8.80500	99.85728			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72415			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63214			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	115.77334			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.75877			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.77280			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.82696			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.75157			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.05237			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.86784			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.56653			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.03351			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52369			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.47250			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	104.62835			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.57751			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.89100			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.96381			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52688			0.00	0	10,000,000.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.10580			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.90538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.68808			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.80082			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89210			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.48452			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.57336			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51092			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.90436			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54192			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54192			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.09288			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.09635			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.66105			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.60547			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.87072			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.65667			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.43348		10.55000	100.92622			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.27500	104.11261		10.27500	102.61160			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.69358			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.97268			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.41500	106.15532		12.41500	104.30694			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.89910			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.44500	104.01781		12.44500	103.90898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.87500		103.51473		10.87500	103.41328			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.55561			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.88746			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.95923			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.53036			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.20775			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	100.00000		8.86961		100.00000	8.83874			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	100.00000		13.80053		100.00000	5.53323			0.00	0	1,400,000,000.00
CLN376	On 20/03/2021	Spot Bond	9.88000		100.06432		9.88000	100.03215			0.00	0	9,880,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.16410		7.01000	38.77418			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	149.75698			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	8.76500		95.01122		8.76500	132.74419			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.38000		32.39103		8.38000	142.06619			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.38000		32.80065		8.38000	142.42277			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	89.54648			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	89.45710			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30326			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30326			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78268			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72973			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74019			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66887			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.16262			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.17892			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.30965			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.19906			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.15500		107.07483		9.15500	104.70536			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.22000		102.72939		9.22000	102.70395			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.49000		114.60969		10.49000	114.57750			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.50500		107.48494		8.50500	107.46035		3,231,900,000,000.00	380,000,000	190,000,000.00	
COJ07	On 23/03/2021	Spot Bond	10.08000		104.37206		10.08000	104.34418			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.40500		93.11534		10.40500	93.08953			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.11000		94.22225		11.11000	94.19443			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.11000		92.01959		11.11000	91.99225			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.09087			0.00	0	8,200,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.11346			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.02999			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.85065			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.40000		100.60211		11.40000	101.15419			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.17849		100.00000	11.15140			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.99745			0.00	0	50,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.49500		95.72038		8.49500	95.69875		849,500,000,000.00	100,000,000	100,000,000.00	
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.92784			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.82769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88844			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		100.00000		0.00000	101.34619			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.28264			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.96195			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.57771			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60586			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.38500		120.19410		7.38500	120.17016			0.00	0	1,660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.75500		105.08908		8.75500	105.06420			1,142,491,604,500.00	130,495,900	7,500,289,100.00
DV23	On 27/02/2023	Spot Bond	9.15500		106.59798		9.15500	106.57163			162,027,936,500.00	17,698,300	4,390,296,200.00
DV24	On 18/02/2024	Spot Bond	9.26500		104.44316		9.26500	104.41705			2,779,500,000,000.00	300,000,000	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.79000		104.21179		9.79000	104.18427			5,874,000,000,000.00	600,000,000	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.73698			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.76872			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13276			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.65792			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.36500		127.72773		8.36500	127.69883			48,865,987,800,000.00	5,841,720,000	4,098,360,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07166			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		104.37919		0.10000	132.66132			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.93000		119.68442		1.93000	119.65171			0.00	0	1,810,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000		108.50932		1.94000	108.47964			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		106.83126		2.07000	106.80166			0.00	0	530,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.98000		105.15852		9.98000	105.13023			0.00	0	2,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.83000		105.66155		9.83000	105.63400			0.00	0	11,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.16000		99.07479		10.16000	99.04768			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48000		94.39879		10.48000	98.05107			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.23761			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.74162			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.33931			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.10606			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.09722			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		88.59223		100.00000	88.37772			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		94.80519		100.00000	94.55959			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		72.56461		100.00000	72.42063			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		70.14886		100.00000	70.01871		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000		130.41232		3.00000	130.37287			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.56500		105.48785		11.56500	105.45509			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	104.32877			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.97794			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.72336			0.00	0	1,010,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.23500		83.52629		10.23500	95.30731			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.41662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.13895				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.47418				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.35725				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.32890				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.50113				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.46308				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.25826				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.29433				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.23042				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.28415				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.21967				0.00	100,000,000	50,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.26446				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500	102.17740	6.95500	102.15832			2,782,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.04000	104.18208	8.04000	104.15964			17,727,380,724,000.00		2,204,898,100	6,615,495,800.00
ES23	On 25/01/2023	Spot Bond	8.69000	110.37385	8.69000	110.34792			19,466,630,634,000.00		2,240,118,600	4,205,347,900.00
ES26	On 02/04/2026	Spot Bond	8.97000	92.37835	8.97000	92.35621			44,611,227,570,000.00		4,973,381,000	5,348,200,000.00
ES33	On 15/09/2033	Spot Bond	9.77000	81.24111	9.63000	82.25199			14,045,934,292,000.00		1,437,659,600	47,007,400,000.00
ES42	On 25/04/2042	Spot Bond	9.81000	87.56043	9.81000	87.53739			0.00		0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.17934				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.02856				0.00	6,300,000,000	2,100,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.57560				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.97892				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.26084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.80888			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.58751		100.00000	12.55600			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.24983		100.00000	12.21916			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.73686			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.76742			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.82847			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.88942			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80500		101.78631		6.80500	101.76783			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.71500		98.43134		9.71500	98.40569			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79040			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.79033			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.97974			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.02514			0.00	0	10,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.51500		105.79582		11.51500	105.76328			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.27587			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		126.57742		2.13000	127.39105			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.11000		131.46802		2.11000	271.24891			0.00	0	200,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000		101.00058		2.25000	107.33257			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000		101.58294		2.48000	152.71602			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.87078		2.33000	207.67369			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.81500		108.82762		7.81500	108.80495			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94000		60.39432		7.94000	59.68947			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48100		38.59809		9.48100	37.67101			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		37.31357		9.72000	36.38421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.88301			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.83149			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.78028			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.78028			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.38638			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74987			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87728			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.04959			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75439			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83193			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	100.00000		0.00000	101.44105			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.10348		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.10348		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.03420			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.81763			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77747			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92178			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80363			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.08316		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85681			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	101.06396			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.03154			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.83224		100.09221	14.79628			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72602			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.66096			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.87322			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.98087			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63618			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.78487			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82242			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74772			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76158			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00837			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.79057			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77237			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74755			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.70711		13.22500	54.68777			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70261			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70355			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.05659			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.73726			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	92.19718		3.49500	95.35559			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.77093			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.77093			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.32040			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52369			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.79056			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.53732			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.72415			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70635			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.92639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.83350			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.46864			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.90541			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.87912			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.96195			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.75410			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.96103			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69792			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.17544			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.76158			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.76158			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.76827			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42780			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.45281			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29500			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.36611			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27687			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27566			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26103			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26179			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14758			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.13352			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.13296			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.04346			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81572			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.81103			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.99161			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.69292			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89643			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000		118.35244		3.37000	116.92857			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.82615			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.83465			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000		108.84788		3.35000	117.08933			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000		99.25545		1.85000	122.70371			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		106.04015		3.37000	116.92857			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000		102.03447		2.83000	121.16605			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000		102.95364		2.90000	126.44041			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88275			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.98061			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.15418			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.17468			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71646			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82052			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	103.91798			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92437			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78307			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.07216			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78215			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.13149			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	96.22837			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	95.45187			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74045			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.08397	100.00000	9.06197				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.33717	100.00000	15.30001				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000	142.65504	4.97000	142.60460				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.52832				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.85811				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.99537				0.00	120,000,000	40,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.14133				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.34816				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.17818				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.63038				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	100.00000	0.00000	93.59089				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	96.17118	2.56000	125.52683				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.03533				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.05632	10.38000	100.02816				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.05632	10.38000	100.02816				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.82183				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.91651			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.97308			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.70000	93.30291		2.70000	101.40077			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.64000	196.51103		2.64000	198.56190			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.67000	101.81653		2.67000	101.94808			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33395			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	100.00000	7.05133		100.00000	7.00486		680,000,000,000,000.00	6,800,000,000	6,800,000,000.00	
FRS36		On 07/12/2023	Spot Bond	2.62000	126.44278		2.62000	260.87705			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.12000	131.36718		2.12000	271.04078			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.84000	124.34727		2.84000	256.55208			0.00	0	100,000,000.00
FRS46		On 31/01/2022	Spot Bond	2.50000	102.39114		2.50000	124.16132			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.90308			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.03000	128.31573		2.03000	124.35793			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.04059			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34307			0.00	16,000,000	8,000,000.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.62083			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.54000	101.04782		2.54000	101.01852			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	15.93920		104.97509	15.89888			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	20.11304		101.07593	20.06385			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	12.22924		100.44759	12.19950			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.72829			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	18.50784		100.76967	18.46270			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.16000	110.41230		2.16000	110.38146			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.21000	98.46016		2.21000	107.74453			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.40088			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.24000	98.17774		2.24000	107.43540			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.24066			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.32000	129.36997		2.32000	338.18589			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47352			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.54750			0.00	20,000,000	10,000,000.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.45796			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.38807			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.14176			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.03205			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.64438			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.30534			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.11000	102.04638		6.11000	102.02966			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.77500	102.65666		6.77500	102.63808			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.82500	101.25270		7.82500	101.23158			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.26000	101.62914		8.26000	101.60680			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.45500	107.08621		8.45500	107.06198			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.94500	104.22975		8.94500	104.20456			467,823,500,000.00	52,300,000	850,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.17000	98.55486		9.17000	98.53072			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.66500	89.94192		9.66500	89.91886			1,933,000,000,000.00	200,000,000	200,000,000.00
FRX24	On 10/12/2024	Spot Bond		9.76000	110.45089		9.76000	110.42198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.05000	96.56074	10.05000	96.67625				0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.38000	94.69283	10.38000	94.66636				0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.45500	77.75324	10.45500	77.73159				0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.61223				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.63597				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.64546				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.66912				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.70700				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.73540				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.85829				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.03765				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.09436				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.14578				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.15783				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.19213				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.24361				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.28650				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.47513				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.55996				0.00	0	10,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.28268				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.57000	100.14023	9.57000	100.11466				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT28	On 05/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.24849			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.11464			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	100.00000		0.00000	99.92588			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		100.00000	99.27798		100.00000	100.00000			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	99.98117			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.98076			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97997			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97898			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.97761			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.89591			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	102.13101			0.00	15,000,000	15,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.17130			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.16353			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.31159			0.00	30,000,000	30,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.86810			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.28265			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
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47868			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.02979			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.65031			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.97663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.82812			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.84962			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.84765			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	101.34753			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.30016			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03822			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.18133	100.79191		8.18133	98.01694			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	100.04014			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.53396	100.79288		8.53396	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	100.04262			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.98411	100.79790		8.98411	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	100.04564			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.03464			0.00	0	10,000,000.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19437			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20150			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.38408			0.00	10,000,000,000	10,000,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000	96.91111		9.89000	101.77556			179,998,000,000.00		18,200,000	18,200,000.00
HWAY20	On 31/07/2020	Spot Bond	8.49500	108.24040		8.49500	108.21552			90,599,175,000,000.00		10,665,000,000	16,020,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000	133.50462		1.91000	275.45237			37,054,000,000,000.00		19,400,000,000	17,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.92000	136.33849		1.92000	275.24034			5,376,000,000,000.00		2,800,000,000	2,800,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.64000	98.67387		9.64000	98.64820			84,909,120,000,000.00		8,808,000,000	43,698,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.53000	99.58721		9.53000	99.56160			0.00		0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	55.06442		100.00000	54.93102			0.00		0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.29544		100.00000	14.26081			0.00		0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	84.12670		100.00000	83.93550			0.00		0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.26891		100.00000	38.17519			0.00		0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.53426		100.00000	19.48643			0.00		0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.08505		100.00000	10.05979			0.00		0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	58.24152		100.00000	58.09729			0.00		0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	114.28230		1.60000	114.25210			260,640,818,240,000.00		62,900,511,400	69,489,855,700.00
I2038	On 31/01/2038	Spot Bond	1.94000	116.46717		1.94000	116.43531			51,721,391,340,000.00		26,660,511,000	30,490,771,900.00
I2046	On 31/03/2046	Spot Bond	2.05000	114.18223		2.05000	114.15072			272,240,835,580,000.00		32,800,407,600	44,500,329,200.00
I2050	On 31/12/2050	Spot Bond	2.02000	123.78060		2.02000	123.74647			134,074,280,928,000.00		66,373,406,400	20,650,689,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	93.25000			0.00		0	0.00
IBL11	On 12/03/2015	Spot Bond	7.70500	103.43038		7.70500	103.40914			6,164,000,000,000.00		800,000,000	400,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.63608			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85294			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.20500	103.28398		8.20500	103.26141			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.47000	106.04316		8.47000	106.01926			0.00	0	0.00
IBL23		On 21/04/2014	Spot Bond	7.88000	100.53764		7.88000	100.53764			0.00	0	0.00
IBL24		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.20378			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.82000	114.67487		4.82000	114.63470			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.02500	101.99791		8.02500	101.97574			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.80564			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.79376			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.67000	101.57038		1.67000	124.94886			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.10000	105.27282		2.10000	127.65709			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87720			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.73109			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.59000	101.11503		8.59000	101.09179			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20805			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.43787			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.22544			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	9.14500	98.46372		9.14500	98.43953			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.59500	91.83516		9.59500	91.81139			232,199,000,000.00	24,200,000	24,200,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02246			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.67000	96.07850		8.67000	96.05621			173,400,000,000.00	20,000,000	10,000,000.00
IBL50		On 02/08/2020	Spot Bond	9.64500	99.53779		9.64500	99.48764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.89557		0.00		0	0.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	99.89236		0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.96500	100.20747	7.96500	100.18585		0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.92500	99.01901	8.92500	98.99513		0.00		0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.88006		0.00		0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.26244		0.00		0	0.00	
IBL58	On 13/02/2017	Spot Bond	8.24000	102.33905	8.24000	102.31622		0.00		0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.88500	102.93237	8.88500	102.90765		0.00		0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.90500	104.03462	9.90500	104.00685		0.00		0	0.00	
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.44202		0.00		0	0.00	
IBL62	On 24/04/2017	Spot Bond	100.00000	8.69749	100.00000	100.00000		0.00		0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00385	100.00000	0.00384		0.00		0	0.00	
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03386		0.00		0	0.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.03554		0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	9.23000	95.79208	9.23000	95.76847		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.08099	5.00000	100.06749		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.08099	5.00000	100.06749		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.15254	5.00000	101.13875		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.08099	5.00000	100.06749		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.45304	4.00000	100.44223		0.00		0	0.00	
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.27952		0.00		0	0.00	
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.22408		0.00		0	0.00	
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.59375		0.00		0	0.00	
IF422U	On 27/05/2014	Spot Bond	100.00000	98.41270	100.00000	97.63779		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	106.55827		9.20000	106.53209			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51359			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.51359			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.47424			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.07520		100.00000	8.05564			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.01698			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.39392			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.26503			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.70500	100.30351		9.70500	100.27767			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.00823			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	102.52527			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75189			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.00435			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.51949		100.00000	6.50316			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	88.01245		100.00000	87.80680			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	95.12226		100.00000	94.38488			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	90.20000		100.00000	89.53676			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	96.64690		100.00000	95.88590			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	91.56586		100.00000	90.88254			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	86.98757		100.00000	86.37064			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	82.85204		100.00000	81.08108		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA417	On 22/04/2014	Spot Bond	5.90000	97.13453		5.90000	97.13453			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.93538		5.90000	99.80640			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.82251		5.90000	99.69382			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	99.72596		5.90000	99.58148			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.59412		5.95000	99.46493			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.48106		5.95000	99.35217			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000	99.25572		5.95000	99.12741			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.90165		6.05000	98.77211			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000	98.78829		6.05000	98.65905			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		1,620,000,000,000,000.00	16,200,000,000	10,900,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58129			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.29234	101.99650		11.29234	101.56661			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.29234	100.31375		11.29234	100.42815			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.70049			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.25377			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68662			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.38523		6.50000	100.36769			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79429			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.44861			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	97.43535			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.77912			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.17606			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.24811			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.35428			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	102.42603			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	100.00000		0.00000	102.35603			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.58339			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.57869			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.73091			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.14283			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.34176			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.21922			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.10622			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09292			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.90464			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.61685			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.16341			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.61282			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.91449			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	100.00000		0.00000	99.76524			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond		100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19006			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19674			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71500		100.50092		8.71500	100.47750			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.14844			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.89671			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.07000		102.78058		9.07000	102.75581		427,197,000,000.00	427,197,000,000.00	47,100,000	297,100,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.32950			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.28238			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.38729			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71349			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.88500		105.35851		8.88500	105.33335			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.69193			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.12974			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000		97.62915		3.19000	118.38462			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000		99.28406		3.66000	133.32595			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.48694			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.28808			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.16765			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.96461			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.61956			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		93.62908		3.60000	94.41654			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		93.55102		3.60000	99.92813			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.04098			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.62971			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75189			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	12.21500	111.38437		12.21500	104.49388			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.85030			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	133.36853		3.66000	133.32595			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.87500		100.00000	96.12404			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	88.88321		100.00000	88.23913			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	95.14055		100.00000	94.40302			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	90.20933		100.00000	89.54603			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	85.76937		100.00000	85.16958			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.98267			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.01340			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.12291			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	97.13453		5.90000	99.88698			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.79030		5.90000	99.66170			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.67775		5.90000	99.54944			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.44881		5.95000	99.32000			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.22361		5.95000	99.09538			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	98.86923		6.05000	98.73978			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.75595		6.05000	98.62679			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.64292		6.05000	98.51406			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.49411			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.90516			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.90465			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.40326			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37077			0.00	20,000,000	10,000,000.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91070			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91412			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.24431			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91103			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.14073			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.23666			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.06692			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19414			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19549			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19820			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.18603			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03795			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90511			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71782			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.26145			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.01506			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.00420			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.42252			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.25677			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	64.89519		100.00000	64.73268			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.88145			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		54.69038	100.00000	54.55643				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.53906				0.00	0	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.56004	100.00000	24.49854				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.18520				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		61.02269	100.00000	60.86988				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		62.39506	100.00000	62.23881				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.58730	100.00000	65.42489				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		62.97965	100.00000	62.86016				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		64.92139	100.00000	64.75882				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.95601	100.00000	59.81076				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		63.91060	100.00000	63.70435				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.19754				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.96946				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.76000		143.68314	8.76000	136.90869				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.99876				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.69743				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.08056				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.99192				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.88532				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.17000		97.29010	9.17000	97.26601			1,018,787,000,000.00		111,100,000	111,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.32000		69.84449	9.32000	94.99068				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.74500		99.06081	9.74500	99.03477			174,435,500,000.00		17,900,000	17,900,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.22555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.70500	103.87474		10.70500	103.84499			22,266,400,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33874			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.25058			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.33595			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.43832			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.89860			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.24109			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.66854			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.27278			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.31501			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.61454			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.08288			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	64.61151		100.00000	64.48892			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	61.02269		100.00000	60.86988			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.96771			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	56.96633		100.00000	56.82833			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.07065			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.46670			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.79057			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.48502			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81064			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.75862			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12369			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.20069			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.29699			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.14825			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15703			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	85.98131		100.00000	85.71429			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	65.24346		100.00000	65.08008			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	22.77427		100.00000	22.71910			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	55.60125		100.00000	55.46655			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.06500	100.09948		9.06500	100.07524			115,125,500,000.00	12,700,000	150,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.95500	100.04113		8.95500	100.01719			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.89064			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.82807			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.18054			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29698			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.29917			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.31011			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.90861			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	102.00922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	8.40500		100.86222		8.40500	100.83954			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.13500		103.58208		9.13500	103.55653			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.90500		103.56915		9.90500	103.54150			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.76500		104.84495		6.76500	104.82579			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64069			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.66439			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.94500		102.21329		9.94500	102.23085			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.72000		101.94185		7.72000	101.92088			152,856,000,000.00	19,800,000	11,529,250,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09807			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.33000		102.06973		9.33000	102.04416			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.74402			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.78000		103.02480		9.78000	102.42545			7,824,000,000,000.00	800,000,000	410,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.60384		100.00000	9.58057			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05317			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.03000		101.94328		9.03000	101.91855			241,101,000,000.00	26,700,000	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.25000		103.69232		6.25000	103.67480			0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.80500		104.38958		7.80500	104.36751			1,404,900,000,000.00	180,000,000	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.97000		106.00848		8.97000	105.98279			399,165,000,000.00	44,500,000	51,500,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.02562		100.89771	7.00788			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.11740		100.61875	7.09949			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	101.27041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.29109			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.30988			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.31913			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.43229			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.56403			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.45027	100.00000	100.00000	0.44914			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.45027	100.00000	100.00000	0.44914			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.25500	97.77356		9.25500	97.74912			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.65500	100.18743		7.65500	100.16663			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.46500	101.00343		9.46500	100.97763			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.20706			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.23000	101.67932		9.23000	101.65439			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22908			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.60500	101.74732		9.60500	101.72138			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.57398			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33780			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.26562			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98315			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.13998			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63412			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.40500	105.23768		7.40500	105.21689			0.00	0	680,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.59888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.96500	111.59390		8.96500	111.56731			341,566,500,000.00	38,100,000	38,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.93500	33.60065		10.93500	33.59110			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.80500	101.89850		7.80500	101.87719			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.03875			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.04076			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.15500	102.91808		8.15500	102.89572			309,890,000,000.00	38,000,000	38,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58751			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21445			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.51999			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35375			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18541			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.06536			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	89.15289			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.00869			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.98079			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.97900			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.90304			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21428			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	85.36331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.76763			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36590			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.69516			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.65726			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.30121			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.63402			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62381			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62334			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.89213			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.72415			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.10500	105.87136		10.10500	104.36142			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.71947			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.14000	104.56871		10.14000	103.14075			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.72415			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64728			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95112			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.65500	103.52479		8.65500	103.50096			3,462,000,000,000.00	400,000,000	500,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	104.41407			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.22060			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.34500	102.94328		10.34500	101.28045			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.34857			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.28210			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.42000	115.42354		12.42000	115.38512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000	111.59507				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		100.00000	0.00000	102.13661				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.27843				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.13000		163.60031	2.13000	163.55478				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.99500		103.99386	8.99500	103.96858				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.78009				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.75493				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.62500		105.50445	9.62500	105.47627				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.11613				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.11657				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.32950				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	101.05182				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.09206				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.82500		105.51838	9.82500	106.29598				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.13233				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.09212				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.11618				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.02500		105.53248	10.02500	105.50313				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.19666				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.14842				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.13226				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.43734				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.33945				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	101.16441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA014	On 30/04/2014	Spot Bond		7.15500	111.14107		7.15500	99.88252			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.82500	117.61318		8.82500	117.58529			17,355,245,000,000.00	1,966,600,000	4,908,100,000.00
NRA022	On 31/10/2022	Spot Bond		9.18000	123.81948		9.18000	117.67288			17,523,702,000,000.00	1,908,900,000	3,476,500,000.00
NRA023	On 31/05/2023	Spot Bond		2.02500	170.19106		2.02500	170.14416			34,020,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.48000	126.55188		9.48000	126.51969			8,860,637,472,000.00	934,666,400	1,561,116,400.00
NTC10	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.80161			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88916			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70721			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61781			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.05787			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.09596			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.25561			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.58335			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.77392		100.00000	17.72941			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	37.42539		100.00000	37.33373			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.93500	107.20218		6.93500	102.72461			560,348,000,000.00	80,800,000	80,800,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	16.56821		100.00000	16.52672			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.57000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	58.02860		100.00000	57.88648			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.27229			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.01799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97312			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89984			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.13697			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.00886			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06264			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83604			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.81281			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.67566			0.00	100,000,000	50,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.66442			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73794			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.70117			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.67770			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.77707			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.73177			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.70219			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.82030			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.76742			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.00000		0.00000	100.73075			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.91178			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90906			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90784			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90513			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.89348			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.89078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.87715			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.70500		104.01757		6.70500	103.99895			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.62000		97.47198		6.62000	97.45475			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.18000		39.27720		8.18000	39.26855			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.80000		110.22156		6.70500	110.33354		9,386,725,283,600,000.00	80,400,777,000	57,262,342,200.00	
R158	On 15/09/2015	Spot Bond	6.70500		110.35332		6.70500	110.33354			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.60500		91.37171		6.60500	91.35558			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.70500		116.25527		6.70500	116.23443			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.53500		85.76165		6.53500	85.74667			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.48000		119.07681		8.36000	120.07484		0,519,784,617,024,000.00	40,540,638,800	72,290,536,900.00	
R187P	On 21/12/2026	Spot Bond	8.10000		36.60563		8.10000	36.59765			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.02000		34.16840		8.02000	34.16102			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.62000		281.76276		1.62000	281.68821		82,122,852,132,000.00	50,693,118,600	27,915,658,600.00	
R201	On 21/12/2014	Spot Bond	6.34500		104.51322		6.25000	104.55675		254,944,638,000,000.00	40,180,400,000	71,994,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		223.21113		1.84000	223.15073		535,197,056,704,000.00	90,867,965,600	48,566,664,600.00	
R2023	On 28/02/2023	Spot Bond	8.32500		97.61212		8.20500	98.31838		3,159,347,440,050,000.00	79,501,194,000	47,590,589,000.00	
R203	On 15/09/2017	Spot Bond	7.57500		102.89048		7.47000	103.18316		3,421,243,343,722,500.00	51,649,286,300	11,308,400,000.00	
R2030	On 31/01/2030	Spot Bond	8.86500		94.56238		8.86500	94.53973		1,114,802,118,000,000.00	25,753,200,000	78,829,000,000.00	
R2037	On 31/01/2037	Spot Bond	9.03000		96.86545		9.03000	96.84183		1,898,107,619,079,000.00	10,200,179,300	8,330,540,600.00	
R204	On 21/12/2018	Spot Bond	7.82000		103.42211		7.71500	103.80676		3,900,869,809,048,000.00	98,832,456,400	34,577,011,100.00	
R2048	On 28/02/2048	Spot Bond	9.11000		97.55300		9.11000	97.52938		3,568,534,436,240,000.00	91,716,184,000	23,483,508,200.00	
R207	On 15/01/2020	Spot Bond	8.05500		98.35081		7.94500	98.81675		1,695,025,371,636,000.00	10,431,455,200	54,873,376,900.00	
R208	On 31/03/2021	Spot Bond	8.19000		92.95026		8.08000	93.47832		4,774,093,560,054,000.00	82,917,406,600	62,817,019,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	9.10000	73.54829		8.96000	74.57935			2,714,824,015,540,000.00	98,332,309,400	57,700,039,700.00
R210	On 31/03/2028	Spot Bond	1.76000	166.19216		1.76000	166.14761			124,821,611,904,000.00	70,921,370,400	31,441,188,500.00
R211	On 31/01/2017	Spot Bond	0.97500	127.31514		0.97000	127.30067			46,445,889,165,000.00	47,636,809,400	45,735,539,000.00
R212	On 31/01/2022	Spot Bond	1.53000	132.86878		1.53000	132.83392			28,483,271,316,000.00	18,616,517,200	57,465,924,500.00
R213	On 28/02/2031	Spot Bond	8.97000	84.09461		8.84000	85.06135			4,322,129,810,154,000.00	81,842,788,200	38,147,862,800.00
R214	On 28/02/2041	Spot Bond	9.03000	75.57218		9.03000	75.55404			5,067,517,813,554,000.00	61,186,911,800	102,515,195,500.00
R226C	On 15/09/2014	Spot Bond	6.22000	97.62109		6.22000	97.60486			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.76500	94.25950		6.76500	94.24246			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.60500	91.37171		6.60500	91.35558			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.52500	88.58012		6.52500	88.56466			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.53500	85.76165		6.53500	85.74667			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.30500	99.02498		6.30500	99.00805			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.25500	96.03660		6.25500	96.02036			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.67500	92.68697		6.67500	92.67025			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.54500	89.88063		6.54500	89.86473			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.52500	87.06885		6.52500	87.05349			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.58500	84.18794		6.58500	84.17296			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.44500	79.39460		7.44500	79.37865			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.49500	76.41041		7.49500	76.39497			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.72000	72.98978		7.72000	72.97459			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.70000	70.34013		7.70000	70.32554			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.68000	67.79974		7.68000	67.78570			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.67000	65.32808		7.67000	65.31458			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.90500	62.04521		7.90500	62.03200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond		7.88500	59.76261		7.88500	59.74991			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.00000	57.04251		8.00000	57.03022			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.97000	54.96985		7.97000	54.95805			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.94000	52.98780		7.94000	52.97647			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.91000	51.09198		7.91000	51.08109			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.87000	49.32166		7.87000	49.31120			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.83000	47.63103		7.83000	47.62098			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.30000	43.78082		8.30000	43.77104			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.26000	42.20872		8.26000	42.19934			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.22000	40.70875		8.22000	40.69974			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.18000	39.27720		8.18000	39.26855			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.14000	37.91059		8.14000	37.90228			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.10000	36.60563		8.10000	36.59765			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.06000	35.35921		8.06000	35.35154			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.02000	34.16840		8.02000	34.16102			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22568			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.32518			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.24941			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.05885			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		13.31606		100.00000	15.03121			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		5.51106		100.00000	5.49756			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.71134		100.00000	18.66602			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.94383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46168			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.88005			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39229			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	101.11629			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.23009			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53669			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.03759			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.22663			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.98430			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.57907			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.88842			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.38981			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03720			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	102.57732			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.06863			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.97357			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	101.00831			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	102.15060			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71412			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.80272			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.82319			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.82319			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014		On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.90547			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.25377			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	104.96342		12.35000	104.92868			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.04729			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	14.90701		100.00000	14.86969			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.97974			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.42907			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.20989			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.04125			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.37230			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.58325		100.00000	2.57692			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	14.02746		100.00000	13.99310			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	25.88782		100.00000	25.82300			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	11.72144		100.00000	11.70708			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	20.70287		100.00000	20.65103			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	106.60534			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	99.74979			0.00	0	0.00
RW21		On 21/04/2021	Spot Bond	9.38000	103.08207		9.38000	103.05626			159,460,000,000.00	17,000,000	596,000,000.00
RW23		On 10/12/2023	Spot Bond	9.45500	93.90660		9.45500	103.84867			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.99000	87.83743		9.99000	105.71498			0.00	0	0.00
SA063U		On 23/05/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.69581			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.95500	111.09482		7.95500	111.07089			0.00	0	2,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.26751			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.52000		104.24839		9.52000	104.22176			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.01965			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.81018			0.00	0	1,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	99.87542			0.00	0	300,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99957			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.99984			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.80500		105.88699		7.80500	105.86460			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.31500		97.36434		9.31500	97.34011			0.00	0	390,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.16500		108.35277		8.16500	108.32921			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.02500		108.54235		8.02500	108.51915			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.95500		108.63732		7.95500	108.61429			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.87000		99.12275		8.87000	99.09938			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.10000		108.44073		8.10000	108.41733			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06500		108.48814		8.06500	108.46483			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.73280			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.71476			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.75092			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42474			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.52000		101.91210		8.52000	101.88900			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.32514			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.60828			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.72534			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.23000		108.31395		9.23000	108.28710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	10.01000		104.73412	10.01000	104.70586				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000	0.00000	101.42333				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.70661				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.40973				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000	0.00000	103.89443				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.81500		103.93287	8.81500	103.90811				951,138,500,000.00	107,900,000	1,440,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.95254	100.00000	9.93027				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.74500		104.16271	9.74500	104.13534				3,898,000,000,000.00	400,000,000	2,910,000,000.00
SBS28	On 23/04/2017	Spot Bond	100.00000		8.72502	100.00000	8.69749				0.00	0	0.00,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.06000		97.16941	9.06000	97.14562				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.78000		97.58816	9.78000	97.56242				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.88500		110.39934	7.88500	110.37576				192,394,000,000.00	24,400,000	24,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.15000		131.06523	2.15000	270.41757				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.67000		102.81482	1.67000	124.94886				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	104.62000				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
SHF01	On 15/12/2016	Spot Bond	100.00000		9.48807	100.00000	9.46509				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		157.57272	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.24000		109.74474	2.24000	123.07250				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.38523		6.50000	100.36769			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.80731			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48118			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12191			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.50000	100.77221		9.50000	100.74652			228,000,000,000.00	24,000,000	24,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.85458			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27686			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.60655			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.55394			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.91206			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.11036		100.00000	10.08505			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85978			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.00500	105.20128		8.00500	105.17848			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31500	97.86146		9.31500	99.46730			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.82000	99.26500		8.82000	99.24173			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.21269			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.19832			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54956			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.20683			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.88176			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.57000	105.16289		8.57000	105.13865			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26411			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66337			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.15648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.63000	93.18445		9.63000	93.16051			705,879,000,000.00	73,300,000	3,020,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08655			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.61874			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.98013			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.68800	85.86587		9.68800	85.84368			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.75000	85.58739		9.75000	85.56514			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.49500	103.77719		7.49500	103.75621			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.20500	93.43276		9.20500	93.40954			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.76813			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.65000	99.75056		8.65000	99.72761			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35000	105.93665		2.35000	106.31038			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.66500	100.22462		8.66500	100.20126			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.90805			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.47799			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.78000	108.74209		9.78000	108.71356			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.96055			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.32090			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.72818			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.07000	76.38479		10.07000	76.36440			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.14030			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.03842			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91123			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.91125			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.82386			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.69648			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.68050			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.64824			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.64873			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.58409			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.55143			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.46646			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.24316			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.12145			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.10424			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.82212			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.78081			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.70942			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.56441			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.16500	107.97957		7.16500	107.95881			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.96000	100.88571		8.96000	100.86155			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	86.23739		100.00000	86.04446			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	81.15500		100.00000	65.91537			0.00	0	0.00

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		29.97587	100.00000	29.90080				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.03384				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.86253				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.07930				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.96615				0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		100.00000	0.00000	99.98558				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		100.00000	0.00000	98.79067				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.02031				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.61703				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.65023				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		100.00000	0.00000	99.12466				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	100.00000		66.84982	100.00000	99.72900				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.91463				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.95500		103.58324	7.95500	103.56091				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.03840				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.03947				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.07939	7.83000	102.05774				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.03782				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.03915				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.70678				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.03782				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.03915				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		79.66273	7.16000	101.88310				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.04174			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04152			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.04659			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.04591			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.06643			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.06410			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.03776			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.03947			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.31605		8.73000	102.24362			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.03761			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.03915			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.18500	90.33653		9.18500	98.71019			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.18005			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.18933			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.04184			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.04126			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.19887			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.04648			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.04628			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.21577			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06280			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.06301			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.30350			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.87060		101.06155	5.85608			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.03761			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	108.72103			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.04237			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.04448			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.06664			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46412			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.03662			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03717			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03662			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03717			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.03745			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03629			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03717			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04022			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.04022			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04022			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04465			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.04576			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04438			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06657			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.06796			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.06741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.45500	109.08892		8.45500	103.12087			1,915,057,500,000.00	226,500,000	1,100,000,000.00
TL20	On 22/02/2020	Spot Bond	10.14500	83.38130		10.14500	83.32910			17,246,500,000,000.00	1,700,000,000	1,700,000,000.00
TN17	On 14/11/2017	Spot Bond	8.31000	106.97176		8.31000	106.94771			8,374,818,000,000.00	1,007,800,000	4,150,000,000.00
TN20	On 17/09/2020	Spot Bond	9.28000	106.87887		9.28000	106.85253			76,654,403,584,000.00	8,260,172,800	16,250,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.67402		100.00000	0.67190			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38500	113.85102		9.38500	113.82217			71,326,000,000,000.00	7,600,000,000	12,000,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56000	101.27078		9.56000	101.24465			26,768,000,000,000.00	2,800,000,000	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50500	99.41625		9.50500	99.39074			37,297,361,464,000.00	3,923,972,800	6,933,900,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.44257			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	102.21113			0.00	0	1,504,900,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32860			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.27943			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.31370			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.31722			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.48634			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.83710			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53323			0.00	0	1,250,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.31571			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.32261			0.00	0	1,500,000,000.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14012			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.14981			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178		10.00000	99.83417			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522		9.75000	99.83829			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748		100.00000	9.84119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98539			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.68427			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.48775			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.45107			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000		0.00000	99.88165			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	96.75257			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	96.57083			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.25594			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.58873			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	95.49043			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.20018			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	94.49918			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	100.84911		0.00000	97.98561			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	94.23393			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.12752			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	97.48629			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	93.97081			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	93.74865			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.02280			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	93.52931			0.00	50,000,000	50,000,000.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.80228		100.00000	13.76771			0.00	0	0.00
TWC040		On 22/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC042		On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC043	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.08112			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.02267			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.21665			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.16493			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.14999			0.00	36,400,000,000	28,200,000,000.00
TWC050	On 26/05/2014	Spot Bond		0.00000	100.00000		0.00000	100.14578			0.00	11,800,000,000	11,800,000,000.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.11739			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.19404			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.16873			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	100.00000		0.00000	101.06404			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.15147			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.48000	107.59223		9.48000	107.56516			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.04149			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39819			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.81000	102.23267		9.81000	102.20606			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.47118			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46480			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.39826			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.44598			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.44804			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51219			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52686			0.00	0	100,000,000.00
WS04	On 30/05/2016	Spot Bond	7.06500	115.44631		7.06500	115.42416			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	234.70790		1.45000	234.64685			290,000,000,000.00	200,000,000	1,129,500,000.00
WSP1	On 28/05/2015	Spot Bond	7.00500	105.72919		7.00500	105.70908			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.97500	106.42629		7.97500	106.40330			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.27000	106.64992		8.27000	106.62604			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.57000	105.67337		8.57000	105.64887			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.62000	105.65060		8.62000	105.62597			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.65500	92.55171		6.65500	92.53497			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.28500	98.87630		6.28500	98.85947			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.58500	90.83535		6.58500	90.81927			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.26500	96.38604		6.26500	96.36962			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.65500	92.53497		6.65500	92.51824			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.66000	66.48981		7.66000	66.47623			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.65877		100.00000	35.59112			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.87463		100.00000	18.83882			0.00	0	0.00
Total for j-Bonds :										72,117,649,526,091,500.00	14,845,088,100	'26 383 946 800.00
Grand Total:										72,117,684,681,202,400.00	14,845,490,576	'26 387 263 729.00