



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: 23/04/2014

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 25/04/2014	Any day expiry		10.61010	10.61010	10.55010	10.55010		11.27	0.00	0	0.00
\$ / R	8.30	Put	On 25/04/2014	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	18.65	0.60	6,000	0.00
\$ / R	9.94	Call	On 25/04/2014	Any day expiry	670.12210	0.67012	610.12570	0.61013	670.122	26.40	0.60	6,000	0.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	193.39320	0.19339	253.60920	0.25361	193.393	15.76	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.00830	0.00001	0.00980	0.00001	0.008	44.51	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry		10.61490	10.61490	10.55450	10.55450		10.06	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	81.87630	0.08188	53.43030	0.05343	81.876	10.45	0.00	0	10,000.00
\$ / R		On 06/05/2014	Any day expiry		10.61980	10.61980	10.56310	10.56310		11.03	0.00	0	0.00
\$ / R	10.54	Call	On 06/05/2014	Any day expiry	136.44680	0.13645	105.02980	0.10503	136.447	11.43	0.00	0	1,500.00
\$ / R	10.87	Call	On 06/05/2014	Any day expiry	22.89690	0.02290	17.90420	0.01790	22.897	12.75	0.00	0	1,500.00
\$ / R		On 13/05/2014	Any day expiry		10.63350	10.63350	10.57620	10.57620		11.52	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	540.08790	0.54009	483.36520	0.48337	540.088	13.29	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	271.24800	0.27125	227.86170	0.22786	271.248	12.23	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	38.76580	0.03877	32.59030	0.03259	38.766	13.04	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.65900	10.65900	10.60040	10.60040		12.00	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.66100	10.66100	10.60220	10.60220		12.07	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.00110	0.00000	0.01750	0.00002	0.001	19.20	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	534.08840	0.53409	481.94490	0.48194	534.088	11.61	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 28/05/2014	Any day expiry		10.66270	10.66270	10.60350	10.60350		12.13	0.00	0	0.00
\$ / R		On 28/05/2014	Any day expiry	10.80	Put	247.52680	0.24753	291.98150	0.29198	12.83	0.00	0	500.00
\$ / R		On 28/05/2014	Any day expiry	12.20	Call	2.17710	0.00218	2.01640	0.00202	18.63	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.69050	10.69050	10.62450	10.62450		12.61	212,398,854.00	19,868	873,965.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	Put	0.41000	0.00041	0.51030	0.00051	19.77	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	Put	0.56330	0.00056	0.69910	0.00070	18.96	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	Put	0.58970	0.00059	0.73160	0.00073	18.85	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	Put	7.02800	0.00703	9.07190	0.00907	13.54	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	Put	7.81970	0.00782	10.03570	0.01004	13.43	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	Put	15.28330	0.01528	18.99160	0.01899	12.68	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	Put	16.96930	0.01697	20.99410	0.02099	12.56	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	Put	17.57020	0.01757	21.70650	0.02171	12.53	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.02	Put	18.19100	0.01819	22.44260	0.02244	12.49	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	Put	26.57380	0.02657	36.07050	0.03607	12.06	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	Put	28.44970	0.02845	39.41640	0.03942	11.98	0.00	0	47,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Call	305.42850	0.30543	266.05650	0.26606	12.38	1,527,142.50	5,000	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Put	114.92850	0.11493	141.55650	0.14156	12.38	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	Put	143.09590	0.14310	173.24730	0.17325	12.46	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	Put	170.39400	0.17039	205.09610	0.20510	12.53	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	Put	180.14140	0.18014	216.86140	0.21686	12.55	0.00	0	2,350.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.67	Put	190.20930	0.19021	228.93700	0.22894	12.58	0.00	0	100.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.75	Put	236.00530	0.23601	280.16810	0.28017	12.82	0.00	0	201.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	Put	336.94150	0.33694	387.41090	0.38741	13.43	0.00	0	7,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.95	Call	114.21550	0.11422	100.43070	0.10043	13.64	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Call	102.34140	0.10234	90.13700	0.09014	13.85	511,707.00	5,000	20,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Put	411.84140	0.41184	465.63700	0.46564	13.85	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Call	100.11800	0.10012	88.21100	0.08821	13.89	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Put	419.61800	0.41962	473.71100	0.47371	13.89	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.02	Call	97.94430	0.09794	86.32720	0.08633	13.93	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	Call	82.17790	0.08218	72.67270	0.07267	14.26	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	Call	78.65800	0.07866	69.62430	0.06962	14.34	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	Call	76.95590	0.07696	68.14950	0.06815	14.38	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	Call	69.00160	0.06900	61.45570	0.06146	14.59	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	Call	66.06300	0.06606	59.03450	0.05903	14.67	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Call	35.93870	0.03594	33.15920	0.03316	16.04	0.00	0	2,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Put	845.43870	0.84544	908.65920	0.90866	16.04	0.00	0	600.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	Call	29.70910	0.02971	27.69070	0.02769	16.50	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Call	11.86730	0.01187	10.18140	0.01018	17.60	0.00	0	46,682.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Put	1,321.36730	1.32137	1,385.68140	1.38568	17.60	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	Call	10.41440	0.01041	8.90790	0.00891	17.68	0.00	0	21,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	Call	6.31500	0.00632	5.33310	0.00533	17.99	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.69920	10.69920	10.63100	10.63100		12.60	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.71490	10.71490	10.64530	10.64530		12.72	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	Put	0.26120	0.00026	0.33510	0.00034	19.90	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	Call	189.99780	0.19000	168.19290	0.16819	13.18	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.72020	10.72020	10.65170	10.65170		12.70	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.80	Put	284.15160	0.28415	330.11830	0.33012	13.07	0.00	0	500.00
\$ / R		On 30/06/2014	Any day expiry	12.40	Call	15.25280	0.01525	14.79690	0.01480	19.21	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 28/07/2014	Any day expiry		10.77050	10.77050	10.71090	10.71090		13.26	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.16100	0.00116		1.26330	0.00126	1.161	19.18	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	270.33690	0.27034		250.53500	0.25053	270.337	13.33	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.77240	10.77240	10.71290	10.71290		13.30	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	308.86980	0.30887		347.87520	0.34788	308.870	13.30	0.00	0	500.00
\$ / R	11.10	Put	Any day expiry	512.31240	0.51231		559.11220	0.55911	512.312	14.34	104,721.00	201	0.00
\$ / R	12.09	Call	Any day expiry	53.69680	0.05370		51.70890	0.05171	53.697	17.95	8,442.00	201	0.00
\$ / R	12.62	Call	Any day expiry	31.10150	0.03110		30.64710	0.03065	31.102	19.81	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.81890	10.81890	10.75870	10.75870		13.61	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	126.44430	0.12644		145.76960	0.14577	126.444	12.84	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	84.61880	0.08462		81.25890	0.08126	84.619	17.74	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.82860	10.82860	10.76830	10.76830		13.62	0.00	0	1,329.00
\$ / R	10.80	Put	Any day expiry	330.93860	0.33094		367.08080	0.36708	330.939	13.62	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	47.81680	0.04782		46.57990	0.04658	47.817	20.18	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.83050	10.83050	10.77020	10.77020		13.62	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.66880	0.00267		2.92570	0.00293	2.669	18.64	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	300.48810	0.30049		280.95360	0.28095	300.488	14.11	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.86540	10.86540	10.80460	10.80460		13.96	16,656,658.20	1,533	48,160.00
\$ / R	8.80	Put	Foreign Exchange Future	8.18350	0.00818		8.69650	0.00870	8.184	16.55	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	9.36780	0.00937		9.95430	0.00995	9.368	16.29	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	9.68980	0.00969		10.29590	0.01030	9.690	16.22	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	11.47140	0.01147		12.18970	0.01219	11.471	15.88	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	42.86940	0.04287		48.48260	0.04848	42.869	13.27	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	70.65780	0.07066		79.82850	0.07983	70.658	13.08	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	105.96310	0.10596		118.27570	0.11828	105.963	12.96	0.00	0	2,870.00
\$ / R	10.21	Put	Foreign Exchange Future	110.35570	0.11036		123.03290	0.12303	110.356	12.95	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	114.88660	0.11489		127.93250	0.12793	114.887	12.94	0.00	0	23,934.00
\$ / R	10.38	Put	Foreign Exchange Future	155.32360	0.15532		177.67230	0.17767	155.324	12.92	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	627.75760	0.62776		589.86600	0.58987	627.758	12.96	0.00	0	2,000.00
\$ / R	10.50	Put	Foreign Exchange Future	200.41320	0.20041		226.10000	0.22610	200.413	13.16	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	221.24150	0.22124		248.29940	0.24830	221.242	13.26	0.00	0	10,000.00
\$ / R	11.51	Call	Foreign Exchange Future	194.37450	0.19437		184.35320	0.18435	194.375	15.80	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	123.41670	0.12342		117.96560	0.11797	123.417	17.35	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	97.96280	0.09796		94.17540	0.09418	97.963	18.18	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	91.77080	0.09177		88.37690	0.08838	91.771	18.43	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	88.87080	0.08887		85.65840	0.08566	88.871	18.55	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	85.41910	0.08542		82.42230	0.08242	85.419	18.71	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	67.66560	0.06767		65.73590	0.06574	67.666	19.66	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.88670	10.88670	10.82570	10.82570		14.02	0.00	0	669.00
\$ / R	10.80	Put	Any day expiry	349.06340	0.34906		382.13580	0.38214	349.063	13.83	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	62.35280	0.06235		64.86800	0.06487	62.353	20.60	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.89250	10.89250	10.83140	10.83140		14.01	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	4.25430	0.00425		4.48660	0.00449	4.254	17.99	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	374.92110	0.37492		353.48460	0.35348	374.921	14.18	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.95090	10.95090	10.88930	10.88930		14.24	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	5.66260	0.00566		5.93040	0.00593	5.663	17.43	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	363.62300	0.36362		396.54620	0.39655	363.623	13.94	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	345.04120	0.34504		327.43240	0.32743	345.041	15.07	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	86.79990	0.08680	86.15470	0.08615	86.800	21.27	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.96300	10.96300	10.90150	10.90150		14.28	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	126.84210	0.12684	139.57940	0.13958	126.842	13.29	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	211.94560	0.21195	203.07360	0.20307	211.946	16.91	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.00550	11.00550	10.94390	10.94390		14.51	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	375.99820	0.37600	407.60720	0.40761	375.998	14.10	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	106.33940	0.10634	105.92450	0.10592	106.339	22.17	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.01160	11.01160	10.95000	10.95000		14.53	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	7.56570	0.00757	7.49720	0.00750	7.566	17.14	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	410.64010	0.41064	391.29870	0.39130	410.640	15.16	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.03990	11.03990	10.97830	10.97830		14.70	45,263,590.00	4,100	34,633.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	25.10950	0.02511	26.45950	0.02646	25.109	14.84	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	45.87390	0.04587	48.79490	0.04879	45.874	14.32	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	79.07240	0.07907	84.60630	0.08461	79.072	13.82	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	92.10560	0.09211	98.66800	0.09867	92.106	13.67	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	111.71160	0.11171	121.56400	0.12156	111.712	13.57	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	205.78850	0.20579	222.98830	0.22299	205.788	13.57	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	244.48230	0.24448	267.61160	0.26761	244.482	0.00	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	265.20000	0.26520	289.63060	0.28963	265.200	13.67	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	332.99990	0.33300	361.31470	0.36131	333.000	13.98	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	393.15780	0.39316	424.51920	0.42452	393.158	14.23	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	452.72550	0.45273	486.79150	0.48679	452.726	14.45	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	492.73990	0.49274	528.46960	0.52847	492.740	14.60	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	553.30250	0.55330	591.82860	0.59183	553.303	14.82	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	559.59780	0.55960	598.32970	0.59833	559.598	14.85	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	617.58580	0.61759	658.10860	0.65811	617.586	15.07	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	366.58900	0.36659	350.75760	0.35076	366.589	15.80	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	258.15670	0.25816	248.53470	0.24853	258.157	17.11	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	215.67180	0.21567	208.17020	0.20817	215.672	17.81	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	142.47940	0.14248	138.78540	0.13879	142.479	19.56	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	138.00630	0.13801	134.53440	0.13453	138.006	19.70	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	125.77630	0.12578	124.63230	0.12463	125.776	20.15	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	124.95640	0.12496	124.28470	0.12428	124.956	20.22	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	81.68700	0.08169	79.19060	0.07919	81.687	25.27	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.04600	11.04600	10.98440	10.98440		14.69	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	383.22270	0.38322	413.98790	0.41399	383.223	14.18	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	120.71670	0.12072	120.68330	0.12068	120.717	22.68	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.06220	11.06220	8.30100	8.30100		14.70	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	10.72690	0.01073	0.00000	0.00000	10.727	17.34	0.50	5,000	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	480.37000	0.48037	0.00000	0.00000	480.370	15.06	0.50	5,000	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.13540	11.13540	11.07350	11.07350		15.00	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	14.93620	0.01494	0.00000	0.00000	14.936	17.39	0.50	5,000	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	395.18370	0.39518	424.49750	0.42450	395.184	14.27	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	557.56400	0.55756	0.00000	0.00000	557.564	15.11	0.50	5,000	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	151.04720	0.15105	154.32190	0.15432	151.047	23.85	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.19570	11.19570	11.13280	11.13280		15.18	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	401.40380	0.40140	431.48570	0.43149	401.404	14.35	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	175.22220	0.17522	176.14840	0.17615	175.222	24.40	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future		11.23660	11.23660		11.17300	11.17300		15.30	0.00	0	550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	164.37520	0.16438	174.33340	0.17433	164.375	13.87	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	454.90650	0.45491	486.31340	0.48631	454.907	14.57	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	194.39480	0.19439	194.07960	0.19408	194.395	22.89	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.26030	11.26030		11.19630	11.19630		15.33	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	406.44420	0.40644	435.63700	0.43564	406.444	14.40	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	181.36000	0.18136	172.01060	0.17201	181.360	24.57	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry		11.32930	11.32930		11.26510	11.26510		15.46	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	410.58590	0.41059	438.87070	0.43887	410.586	14.43	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	184.42940	0.18443	181.67100	0.18167	184.429	24.34	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry		11.39950	11.39950		11.33410	11.33410		15.76	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	417.45930	0.41746	445.01280	0.44501	417.459	14.60	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	180.16250	0.18016	176.08240	0.17608	180.163	24.05	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.44550	11.44550		11.37930	11.37930		15.89	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry		11.47220	11.47220		11.40550	11.40550		16.02	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	425.08550	0.42509	450.47410	0.45047	425.086	14.79	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	177.69860	0.17770	167.69180	0.16769	177.699	24.03	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.55210	11.55210		11.48400	11.48400		16.16	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	429.11170	0.42911	456.59470	0.45659	429.112	14.89	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	182.31870	0.18232	179.00070	0.17900	182.319	23.76	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.62230	11.62230		11.55300	11.55300		16.28	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	432.82250	0.43282	458.74680	0.45875	432.823	14.98	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	181.36360	0.18136	174.47700	0.17448	181.364	23.69	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry		11.69980	11.69980		11.62910	11.62910		16.46	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	435.68960	0.43569	461.18550	0.46119	435.690	15.05	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	182.41390	0.18241	180.43190	0.18043	182.414	23.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.77240	11.77240		11.70050	11.70050		16.63	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	438.25310	0.43825	463.28210	0.46328	438.253	15.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	197.60680	0.19761	189.66420	0.18966	197.607	23.47	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.84020	11.84020		11.76720	11.76720		16.70	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	439.19410	0.43919	463.85930	0.46386	439.194	15.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	183.27530	0.18328	180.24530	0.18025	183.275	23.30	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry		11.90320	11.90320		11.82900	11.82900		16.77	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	439.03800	0.43904	464.27510	0.46428	439.038	15.16	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	170.82000	0.17082	170.44630	0.17045	170.820	23.09	0.00	0	300.00
\$ / R MAXI	On 05/05/2014	Any day expiry		10.61910	10.61910		10.56130	10.56130		10.78	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future		10.69050	10.69050		10.62450	10.62450		12.61	374,167.50	35	1,267.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	35,883.63140	0.35884	41,037.34250	0.41037	35,883.631	13.56	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.86540	10.86540		10.80460	10.80460		13.96	217,308.00	20	104.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		11.03990	11.03990		10.97830	10.97830		14.70	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future		17.92460	17.92460		17.86070	17.86070		12.22	2,061,329.00	115	38,866.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.98480	0.00098	1.16000	0.00116	0.985	17.38	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	18.86780	0.01887	21.61550	0.02162	18.868	13.59	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	22.38910	0.02239	26.66910	0.02667	22.389	12.85	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	26.53630	0.02654	32.71220	0.03271	26.536	12.16	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	29.77110	0.02977	37.46410	0.03746	29.771	11.72	0.00	0	50.00

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	17.20	Put	65.72710	0.06573	80.72040	0.08072	65.727	11.37	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	534.43530	0.53444	495.27710	0.49528	534.435	11.80	534,435.30	1,000	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	314.30260	0.31430	348.81900	0.34882	314.303	12.22	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	189.97950	0.18998	0.00000	0.00000	189.980	12.93	1,139,877.00	6,000	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	679.78110	0.67978	729.24040	0.72924	679.781	13.18	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	24.88880	0.02489	24.47030	0.02447	24.889	14.68	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	16.83990	0.01684	16.96120	0.01696	16.840	15.13	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.20380	18.20380	18.14960	18.14960		13.34	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.48060	18.48060	18.42580	18.42580		14.33	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	853.54510	0.85355	887.80000	0.88780	853.545	14.33	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.61410	18.61410	18.55920	18.55920		14.64	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	723.38600	0.72339	752.16810	0.75217	723.386	14.23	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	877.06370	0.87706	908.74820	0.90875	877.064	14.53	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	953.55910	0.95356	987.09340	0.98709	953.559	14.67	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	362.82290	0.36282	354.96950	0.35497	362.823	17.63	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	283.10640	0.28311	276.97910	0.27698	283.106	18.30	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	281.04000	0.28104	274.95670	0.27496	281.040	18.32	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.78710	18.78710	18.72990	18.72990		14.81	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10448	0.10448	0.10355	0.10355		13.27	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10625	0.10625	0.10536	0.10536		14.57	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11004	0.11004	0.10912	0.10912		16.13	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.77730	14.77730	14.65340	14.65340		11.76	20,835,993.00	1,410	80,993.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	18.03480	0.01803	20.55310	0.02055	18.035	12.05	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	20.16590	0.02017	22.53000	0.02253	20.166	11.85	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	46.26500	0.04627	65.78050	0.06578	46.265	11.14	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	103.24520	0.10325	140.85490	0.14085	103.245	11.38	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	446.08320	0.44608	363.96880	0.36397	446.083	11.43	446,083.20	1,000	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	300.54470	0.30054	380.21090	0.38021	300.545	11.89	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	154.84620	0.15485	0.00000	0.00000	154.846	12.45	929,077.20	6,000	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	15.89870	0.01590	11.85320	0.01185	15.899	15.73	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	14.45320	0.01445	10.93960	0.01094	14.453	15.82	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.01640	15.01640	14.89940	14.89940		13.03	3,603,936.00	240	12,163.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	177.22960	0.17723	209.90550	0.20991	177.230	12.13	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	186.75750	0.18676	220.67170	0.22067	186.758	12.17	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	166.18380	0.16618	148.86040	0.14886	166.184	15.59	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.25630	15.25630	15.13780	15.13780		13.87	0.00	0	5,810.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.52790	15.52790	15.40650	15.40650		14.38	0.00	0	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			480.22900	480.22900	480.34500	480.34500			0.00	0	0.00
AL12	On 07/08/2014	Index Future			487.13900	487.13900	487.26100	487.26100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			494.56700	494.56700	494.68900	494.68900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.13600	412.13600	412.60600	412.60600			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.06600	418.06600	418.54700	418.54700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 08/05/2014	Index Future			483.73500		483.73500		484.59600	484.59600			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			490.69500		490.69500		491.57400	491.57400			0.00	0	1.00
ALBI	On 08/05/2014	Index Future			440.33900		440.33900		440.66700	440.66700			79,261,020.00	18	600.00
ALBI	On 07/08/2014	Index Future			446.67400		446.67400		447.01200	447.01200			80,401,320.00	18	103.00
ALBI	On 06/11/2014	Index Future			453.48500		453.48500		453.82700	453.82700			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.89480		9.89480		9.91380	9.91380		10.21	3,463,180.00	350	9,896.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	5.56320		0.00556		5.63900	0.00564	5.563	10.84	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	261.60160		0.26160		277.88380	0.27788	261.602	9.84	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	9.30900		0.00931		10.93520	0.01094	9.309	12.49	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.99180		9.99180		10.01660	10.01660		12.28	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.09020		10.09020		10.11490	10.11490		13.21	0.00	0	350.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	166.34490		0.16634		164.12250	0.16412	166.345	13.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	443.81560		0.44382		461.15150	0.46115	443.816	13.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	207.05110		0.20705		217.52700	0.21753	207.051	13.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.20210		10.20210		10.22540	10.22540		13.47	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.67130		9.67130		9.61370	9.61370		10.66	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.80730		9.80730		9.75420	9.75420		12.82	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			96.71690		96.71690		-71.73220	-71.73220			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			744.16000		744.16000		710.30960	710.30960			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			818.46180		818.46180		782.68690	782.68690			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			230.56180		230.56180		141.57510	141.57510			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			703.53340		703.53340		670.04480	670.04480			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			106.61090		106.61090		98.42090	98.42090			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			67.82520		67.82520		49.46840	49.46840			0.00	0	7,000.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			67.92900		67.92900		56.70440	56.70440			0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.12460		12.12460		12.00160	12.00160		12.04	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.33330		12.33330		12.21510	12.21510		13.30	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.78010		12.78010		12.65720	12.65720		14.85	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70950		1.70950		1.70050	1.70050		12.32	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.73260		1.73260		1.72440	1.72440		13.53	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.78728		119.78728		120.01341	120.01341			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.52524		121.52524		121.75745	121.75745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.78692	81.49777		9.79177	81.46248			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.89474	82.66998		9.89948	82.63611			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.99881	80.14537		10.00363	80.11153			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		439.32500	439.32500		439.67700	439.67700			0.00	0	320.00
GOVI	On 07/08/2014	GOVI		445.64600	445.64600		446.00800	446.00800			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		452.44200	452.44200		452.80800	452.80800			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.64773	114.64773		114.59650	114.59650			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.18423	115.18423		115.13487	115.13487			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		116.84404	116.84404		116.78735	116.78735			0.00	0	334.00
I2038	On 07/08/2014	Bond Future		117.27144	117.27144		117.21678	117.21678			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		114.55281	114.55281		114.49615	114.49615			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		116.21470	116.21470		116.15983	116.15983			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		116.65871	116.65871		116.60391	116.60391			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.18202	124.18202		124.12085	124.12085			0.00	0	608.00
I2050	On 07/08/2014	Bond Future		124.57598	124.57598		124.51692	124.51692			0.00	0	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		208.90200	208.90200		209.08300	209.08300			501,364,800.00	240	473.00
IGOV	On 07/08/2014	Index Future		211.93400	211.93400		212.12000	212.12000			508,641,600.00	240	880.00
IGOV	On 06/11/2014	Index Future		215.19100	215.19100		215.37900	215.37900			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		566.42600	566.42600		566.63200	566.63200			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		574.56800	574.56800		574.77800	574.77800			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.06593	140.06593		140.05496	140.05496			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		6.07000	93.93000		6.00000	94.00000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.15000	93.85000		6.08000	93.92000			0.00	0	800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.32000	93.68000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.40000	93.60000		6.36000	93.64000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.58000	93.42000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.83000	93.17000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.09000	92.91000		6.99000	93.01000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.31000	92.69000		7.23000	92.77000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.52000	92.48000		7.45000	92.55000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.71000	92.29000		7.64000	92.36000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.88000	92.12000		7.81000	92.19000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.15620	9.15620		9.11830	9.11830		8.58	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.23830	9.23830		9.20660	9.20660		10.48	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38230	1.38230		1.37920	1.37920			9,676.10	7	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38200	1.38200		1.37900	1.37900			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.64540	9.64540	0.10365	9.72670	9.72670		13.63	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.87653	110.48032		6.84545	110.52187		1.53	0.00	0	14,191.00
R157	On 07/08/2014		Bond Future	7.12781	112.06951		7.08666	112.11421		1.37	0.00	0	18,237.00
R157	On 06/11/2014		Bond Future	7.43518	106.96516		7.38013	107.01126		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	8.50527	119.35315		8.49958	119.40122		10.95	184,042,557.30	1,542	42,297.00
R186	On 08/05/2014	7.50	Call	0.26000	0.00026		0.43000	0.00043	0.260	10.58	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	305.56000	0.30556		341.03000	0.34103	305.560	10.86	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	670.02000	0.67002		721.09000	0.72109	670.020	10.91	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,035.02000	1.03502		1,093.80000	1.09380	1,035.020	10.95	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	1,079.55000	1.07955		1,090.26000	1.09026	1,079.550	10.95	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,380.57000	2.38057		2,444.14000	2.44414	2,380.570	11.10	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	257.84000	0.25784		272.28000	0.27228	257.840	11.13	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	74.08000	0.07408		82.20000	0.08220	74.080	11.24	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	36.28000	0.03628		41.53000	0.04153	36.280	11.30	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	11.12000	0.01112		13.44000	0.01344	11.120	11.38	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.07000	0.00007		0.11000	0.00011	0.070	11.53	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.59770	115.77695		8.59146	115.82852		12.05	62,519,553.00	540	25,542.00
R186	On 07/08/2014	8.70	Put	2,609.96000	2.60996		0.00000	0.00000	2,609.960	12.15	2,609,960.00	1,000	1,000.00
R186	On 07/08/2014	8.92	Put	1,885.27000	1.88527		1,868.89000	1.86889	1,885.270	12.26	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	1,201.83000	1.20183		0.00000	0.00000	1,201.830	12.40	5,047,686.00	4,200	2,100.00
R186	On 06/11/2014		Bond Future	8.68178	117.54294		8.67520	117.59617		11.94	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,471.56000	2.47156		2,445.64000	2.44564	2,471.560	12.15	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/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	282.11898	282.11898		282.53737	282.53737			0.00	0	668.00
R197		On 07/08/2014	Bond Future	280.39259	280.39259		280.82359	280.82359			0.00	0	1,244.00
R197		On 07/12/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201		On 08/05/2014	Bond Future	6.42721	104.78757		6.40973	104.79798		1.00	0.00	0	0.00
R201		On 07/08/2014	Bond Future	6.81212	101.88404		6.77581	101.89701		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	223.93065	223.93065		223.82483	223.82483		10.29	4,926,474,300.00	22,000	6,173.00
R202		On 07/08/2014	Bond Future	224.08831	224.08831		223.98631	223.98631		10.28	4,929,942,820.00	22,000	44,466.00
R202		On 07/12/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023		On 08/05/2014	Bond Future	8.37629	97.69452		8.34568	97.87807		9.47	0.00	0	12,895.00
R2023		On 07/08/2014	Bond Future	8.47836	99.09980		8.44607	99.28824		10.03	0.00	0	0.00
R2023		On 06/11/2014	Bond Future	8.57554	96.69001		8.54175	96.88196		10.18	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	7.63546	103.08780		7.60717	103.17083		4.35	0.00	0	12,729.00
R203	6.84	On 08/05/2014	Bond Future	Call 1.14000	0.00114		2.40000	0.00240	1.140	4.23	0.00	0	29.00
R203	7.40	On 08/05/2014	Bond Future	Call 116.24000	0.11624		151.43000	0.15143	116.240	4.33	0.00	0	16.00
R203		On 07/08/2014	Bond Future	7.79847	104.57064		7.76669	104.65723		4.19	0.00	0	6,432.00
R203	6.84	On 07/08/2014	Bond Future	Call 145.48000	0.14548		159.69000	0.15969	145.480	4.06	0.00	0	46.00
R203		On 06/11/2014	Bond Future	7.96208	102.00144		7.92685	102.09003		3.99	0.00	0	0.00
R203	6.84	On 06/11/2014	Bond Future	Call 250.79000	0.25079		267.73000	0.26773	250.790	3.84	0.00	0	45.00
R203	6.98	On 06/11/2014	Bond Future	Call 314.33000	0.31433		334.41000	0.33441	314.330	3.84	0.00	0	14.00
R203		On 05/02/2015	Bond Future	8.13849	103.61648		8.09893	103.70751		3.70	0.00	0	0.00
R203	7.69	On 05/02/2015	Bond Future	Call 892.06000	0.89206		929.88000	0.92988	892.060	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	9.01546	93.78544		9.01486	93.79013			0.00	0	3,961.00
R2030		On 07/08/2014	Bond Future	9.11207	91.12688		9.11116	91.13386			0.00	0	2,440.00
R2030		On 06/11/2014	Bond Future	9.19652	92.51744		9.19550	92.52513			0.00	0	0.00
R2037		On 08/05/2014	Bond Future	9.19949	95.75333		9.19861	95.76122			0.00	0	4,416.00
R2037		On 07/08/2014	Bond Future	9.29005	92.87264		9.28889	92.88285			0.00	0	4,778.00
R2037		On 06/11/2014	Bond Future	9.36930	94.28990		9.36803	94.30092			0.00	0	0.00
R204		On 08/05/2014	Bond Future	7.87293	103.61298		7.84911	103.70391		5.64	0.00	0	30,515.00
R204		On 07/08/2014	Bond Future	8.01384	101.07060		7.98771	101.16522		5.90	0.00	0	510.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/08/2014	Bond Future	7.78	Put	1,747.89000		1.74789	1,697.64000	1.69764		1,747.890	5.86	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.14555		102.61221	8.11731	102.70899			5.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,926.66000		1.92666	1,881.66000	1.88166		1,926.660	5.46	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
R2048	On 08/05/2014	Bond Future			9.26301		96.45703	9.27177	96.37119				123,175,627.31	1,277	3,663.00
R2048	On 07/08/2014	Bond Future			9.34496		97.84451	9.35376	97.75968				124,947,439.27	1,277	9,852.00
R2048	On 06/11/2014	Bond Future			9.42271		94.90968	9.43171	94.82422				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			8.10132		98.53489	8.08215	98.61879			6.79	0.00	0	20,286.00
R207	On 07/08/2014	Bond Future			8.23283		96.31128	8.21201	96.39863			7.34	0.00	0	668.00
R207	On 06/11/2014	Bond Future			8.34975		97.78054	8.32754	97.86989			7.07	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			8.23822		93.07999	8.21317	93.20350			8.14	0.00	0	11,671.00
R208	On 07/08/2014	Bond Future			8.35289		94.41886	8.32616	94.54632			8.58	0.00	0	806.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,926.30000		1.92630	1,862.54000	1.86254		1,926.300	8.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.46054		92.46015	8.43233	92.59017			8.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,200.34000		2.20034	2,120.56000	2.12056		2,200.340	8.46	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			9.11284		73.77587	9.11652	73.74868			16.87	553,319,025.00	7,500	6,234.00
R209	On 08/05/2014	Bond Future	8.50	Call	31.39000		0.03139	36.66000	0.03666		31.390	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	646.61000		0.64661	667.78000	0.66778		646.610	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	174.06000		0.17406	196.34000	0.19634		174.060	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	82.21000		0.08221	96.21000	0.09621		82.210	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	38.28000		0.03828	46.58000	0.04658		38.280	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	19.22000		0.01922	24.25000	0.02425		19.220	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.19354		74.83706	9.19709	74.81120			17.98	561,277,950.00	7,500	15,844.00
R209	On 06/11/2014	Bond Future			9.26873		72.83156	9.27232	72.80576			18.34	0.00	0	0.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,906.84000		2.90684	0.00000	0.00000		2,906.840	18.57	7,909,511.64	2,721	907.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00

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/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	166.33419		166.33419		166.64900	166.64900			0.00	0	183.00
R210	On 07/08/2014	Bond Future	168.74743		168.74743		169.07071	169.07071			0.00	0	536.00
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	127.71349		127.71349		127.66518	127.66518			49,808,261.10	390	0.00
R211	On 07/08/2014	Bond Future	128.00215		128.00215		127.95605	127.95605			99,841,677.00	780	780.00
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	133.10676		133.10676		133.23406	133.23406			1,373,262,442.92	10,317	205.00
R212	On 07/08/2014	Bond Future	133.32088		133.32088		133.45321	133.45321			2,708,680,318.96	20,317	21,797.00
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	8.98875		84.31553		8.98766	84.32371		14.57	560,951,221.09	6,653	27,968.00
R213	On 07/08/2014	Bond Future	9.07508		85.52836		9.07369	85.53862		15.55	569,020,179.08	6,653	6,653.00
R213	On 06/11/2014	Bond Future	9.15697		83.29107		9.15546	83.30204		16.11	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	9.18759		74.67158		9.19119	74.64393		17.21	0.00	0	3,205.00
R214	On 07/08/2014	Bond Future	9.26671		75.74567		9.27019	75.71934		18.36	0.00	0	1,850.00
R214	On 06/11/2014	Bond Future	9.34161		73.61220		9.34513	73.58592		19.12	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	21,084.07000		21,084.07000		20,937.98000	20,937.98000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.90400		4.90400		4.89740	4.89740		11.10	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.86540		4.86540		4.86180	4.86180		11.52	0.00	0	0.00

Total for Derivatives : **18,322,585,449.87** **201,263** **3 348 549.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.54058		0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.39000		106.88188		7.25500	106.93214			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.69699		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
AA05	On 22/03/2019	Spot Bond	9.04000	101.83459		8.90500	102.26735			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.27224		0.00000	100.00000			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.69000	99.35924		9.55000	99.95317			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.30705		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.41598		0.00000	100.00000			0.00	0	400,000,000.00
AB013	On 21/11/2018	Spot Bond	9.90500	97.83707		9.77000	98.20341			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.69000	101.06910		7.55500	101.10473			1,191,181,000,000.00	154,900,000	193,700,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	99.87701		0.00000	100.00000			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.21000	102.64796		9.07000	108.04499			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57500	133.99880		1.57000	133.86062			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29500	267.80816		2.27000	129.86580			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.27768		0.00000	100.00000			0.00	1,200,000,000	300,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.26338		0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.84219		0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.87722		0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.90043		0.00000	100.00000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.43802		0.00000	100.00000			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.35603		0.00000	100.00000			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.36553		0.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.15000	104.16842		8.01500	104.19446			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.57769		0.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.12500	101.29991		8.00000	101.26536			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.00522		0.00000	100.00000			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.43999	0.00000	100.00000				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.40230	0.00000	100.00000				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.28201	0.00000	100.00000				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.45124	0.00000	100.00000				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.73418	0.00000	100.00000				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.83065	0.00000	100.00000				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.34058	0.00000	100.00000				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.92424	0.00000	100.00000				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02500	129.79491	6.02000	139.96310				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	126.22973	2.97000	126.10511				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32500	113.79934	4.32000	113.65918				0.00	0	7,000,000.00
ABLI05	On 18/02/2018	Spot Bond	5.17500	99.88025	5.17000	99.75349				0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.90000	104.06490	5.88000	104.01247				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.61000	111.87324	11.47000	112.01490				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.48710	0.00000	100.00000				0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.76344	0.00000	100.00000				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.80354	0.00000	100.00000				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.84188	0.00000	100.00000				0.00	0	180,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.82500	109.69835	4.82000	109.56904				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	60.93458	100.00000	60.34626				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03500	165.73457	2.01000	165.81350				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	158.00553	2.76000	157.81892				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500	170.07426	2.04000	170.22394				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	177.24839	1.84000	177.05695				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	8.60625	73.35364		8.46625	73.64402			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.60625	73.35364		8.46625	73.64402			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.73794		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.50000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.31000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	91.85000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.72000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.15000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.40469		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.28349		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.67000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.66500	103.75491		7.54000	103.74858			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	87.41000		0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	87.67000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.61113		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.68000	109.10090		7.54500	109.19596			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.26827		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	84.57000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	84.29000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	104.54966		2.54000	95.40308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.52000	152.22680		2.50000	101.34697			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	204.67573		2.44000	116.98726			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	83.57000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.97000	88.40059		9.81500	89.13301			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	93.01000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	97.83000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.68331		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	89.15000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.21500		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	111.66000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.95000	107.60338		9.82000	108.44522			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	109.55000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.89500	108.00638		9.76500	108.85372			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.39500	87.28479		9.25500	87.84250			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.53000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	97.81000		0.00000	100.00000			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	9.99000	107.31169		9.86000	108.14955			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	87.35000		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
ABN91	On 11/12/2018	Spot Bond	0.00000	101.01441	0.00000	100.00000				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	99.97870	0.00000	100.00000				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.81000	104.59090	8.67000	104.95738			687,180,000,000.00		78,000,000	1,106,800,000.00
ABS11	On 09/04/2021	Spot Bond	9.40000	100.65535	9.26000	101.26156			0.00		0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.34000	100.86944	7.20500	105.06521			0.00		0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.41500	97.80645	9.28000	98.30454			253,263,500,000.00		26,900,000	52,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.19000	91.50022	10.06000	92.24802			0.00		0	1,300,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.04000	103.36039	7.90500	103.50885			0.00		0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.27500	130.47148	2.27000	132.88047			0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.10500	271.73003	2.08000	214.64073			0.00		0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51500	125.62942	1.51000	122.77624			0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05000	128.27910	2.03000	125.78901			0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.83487	100.00000	42.41678			0.00		0	0.00
ACL028	On 15/09/2015	Spot Bond	11.84000	103.66989	11.70500	103.71169			0.00		0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.79951	0.00000	100.00000			0.00		0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.87690	100.00000	3.83947			0.00		0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.84582	0.00000	100.00000			0.00		0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.50273	0.00000	100.00000			0.00		0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.10812	100.00000	22.88502			0.00		0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.75319	0.00000	100.00000			0.00		0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.64028	11.00000	62.56868			0.00		0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.78920	100.00000	14.64641			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.90394	0.00000	100.00000				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.99368	0.00000	100.00000				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.86391	0.00000	100.00000				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.89096	0.00000	100.00000				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.90286	0.00000	100.00000				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.97114	0.00000	100.00000				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.97114	0.00000	100.00000				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.98283	0.00000	100.00000				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.84228	0.00000	100.00000				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.98283	0.00000	100.00000				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.95943	0.00000	100.00000				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.78558	0.00000	100.00000				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.82705	0.00000	100.00000				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.70475	0.00000	100.00000				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.87477	0.00000	100.00000				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.90159	0.00000	100.00000				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.91238	0.00000	100.00000				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.89076	0.00000	100.00000				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.84229	0.00000	100.00000				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.87000	101.63671	9.73500	102.11270				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.68748	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
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	82.42826		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	161.55175		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	161.56849		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.86384		0.00000	100.00000			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	101.36642		0.00000	100.00000			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.36642		0.00000	100.00000			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	101.22877		0.00000	100.00000			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.83677		0.00000	100.00000			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.83027		0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.90207		0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.18876		0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.90133		0.00000	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.95577		0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.56905		0.00000	100.00000			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.88701		0.00000	100.00000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.94605		0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.73780		0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.86711		0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.84999		0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.76333		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.74487		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.78069		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
ACL156	On 20/03/2017	Spot Bond	0.00000	100.84782		0.00000	100.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.80989		0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.76658		0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.77852		0.00000	100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.09036		10.23000	100.98079			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.79026		0.00000	100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.77201		0.00000	100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	113.23003		0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.98000	102.76496		9.84500	103.18861			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.84450		0.00000	100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	111.94195		1.75000	111.84635			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.77743		0.00000	100.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.77941		0.00000	100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.82490		0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.85169		0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.79808		0.00000	100.00000			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.84633		0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.50767		0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.93840		0.00000	100.00000			0.00	5,000,000	5,000,000.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.84491		0.00000	100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.85705		0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.12255		0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.84633		0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.82547		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
ACL187		On 20/09/2020	Spot Bond	0.00000	100.87134		0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.88540		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.77184		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.78812		0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.88873		0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.87633		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.93732		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.83026		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.92877		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.37387		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.93732		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.51993		0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.89453		0.00000	100.00000			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.89453		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.06161		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	119.91424		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.77661		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.76909		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.24318		0.00000	100.00000			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.78949		0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.79271		0.00000	100.00000			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.82490		0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.77769		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
ACL216	On 20/12/2018	Spot Bond	0.00000	100.77661		0.00000	100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.85413		0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.73211		0.00000	100.00000			0.00	0	10,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.97889		0.00000	100.00000			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.02785		0.00000	100.00000			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.03993		0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.23791		100.00000	10.13575			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.27800		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.41445		0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.50534		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.14071		0.00000	100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.15492		0.00000	100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.17385		0.00000	100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.13435		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.54500	96.68121		8.40500	96.83777			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.17341		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.20187		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.96000	99.55647		8.82500	99.98388			198,016,000,000.00	22,100,000	32,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.59000	112.38472		9.46000	118.94245			0.00	0	13,500,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	86.46583		100.00000	85.67075			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.53000	107.16963		7.39500	107.32464			0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	82.49976		100.00000	67.35324			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.66760		100.00000	11.56452			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.77000	156.71921		2.75000	156.88231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000		101.00982		0.00000	100.00000			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.92870		0.00000	100.00000			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.31629		0.00000	100.00000			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		100.88188		0.00000	100.00000			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.61883		0.00000	100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.74802		0.00000	100.00000			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		100.81820		0.00000	100.00000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.89911		0.00000	100.00000			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.63782		0.00000	100.00000			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		96.76000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000	100.00000	12.57364				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.89972		0.00000	100.00000			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.72289		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.71213		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.60657		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.45000		101.97706		9.31500	102.35953			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.80775		0.00000	100.00000			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.14452		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
BAW15	On 01/02/2016	Spot Bond	0.00000	100.51870		0.00000	100.00000			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.68180		0.00000	100.00000			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.11092		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.97000	101.84040		9.83000	102.39261			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.64000	106.19673		7.50500	106.29739			0.00	0	21,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.60847		0.00000	100.00000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.55392		0.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.10500	100.87078		7.98000	100.83762			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.36000	102.38628		9.22000	102.69291			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.38857	102.14103		11.29234	102.75492			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.31920	101.02520		11.21272	101.07249			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.36464	100.96592		11.25862	100.98746			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.82251		0.00000	100.00000			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.40969	100.85242		11.30363	100.85758			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.27329	99.48068		12.17146	99.65256			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.84205		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.84205		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.84212		0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.63857	100.24020		11.54234	99.93742			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.55540	100.85177		11.45209	101.75347			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.31920	101.02520		11.21272	101.07249			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.49650	100.94394		11.39981	101.03217			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.68383	100.44682		10.58669	95.56431			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.79911		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
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.78628		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.78628		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.74401		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98782		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.96944		100.11609		10.89430	99.69320			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.13500		98.15805		11.99500	98.38906			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.76323		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	12.06000		95.72511		11.92000	68.82021			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98782		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.72498		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.73358		9.28000	85.70629			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.77476		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.85000		98.06520		11.71500	65.75580			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.75170		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.77091		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.77091		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.85145		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.74247		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.78320		0.00000	100.00000			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		101.00515		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.98783		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.78320		0.00000	100.00000			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.74401		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
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.75621	0.00000	100.00000				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.78329	0.00000	100.00000				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.56456	0.00000	100.00000				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.38857	102.35703	14.29234	102.90501				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.65266	100.56968	15.54917	100.63198				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.54904	100.66815	14.44469	100.49444				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.01927	0.00000	100.00000				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.01927	0.00000	100.00000				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.01927	0.00000	100.00000				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.05725	0.00000	100.00000				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.88587	0.00000	100.00000				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.66946	100.00000	15.55088				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.06748	100.00000	19.87161				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.26366	100.00000	18.08539				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.27387	100.00000	11.16383				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.29250	100.00000	11.18348				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.63063	100.00000	13.49759				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.81071	100.00000	11.69543				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.20411	0.00000	100.00000				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.12782	100.00000	16.05037				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.84226	0.00000	100.00000				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.86175	0.00000	100.00000				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	66.66670	100.00000	66.66667				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	94.80519	100.00000	93.83033				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP81U	On 06/06/2014	Spot Bond	100.00000		90.57072	100.00000	89.68059				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000		80.93126	100.00000	100.00000				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500		174.32482	1.98000	105.10974				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.51000		139.79588	8.38000	98.43365				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.51000		140.16927	8.38000	92.42360				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.89500		94.10945	8.76500	95.01122				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		101.87124	0.00000	100.00000				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		101.11909	0.00000	100.00000				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.79833	0.00000	100.00000				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000		97.59358	100.00000	96.56085				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.47000		96.20734	8.36500	96.45653			8,470,000,000,000.00	1,000,000,000	1,600,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.95034	0.00000	100.00000				0.00	400,000,000	200,000,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.13828	0.00000	100.00000				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.14111	0.00000	100.00000				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.15054	0.00000	100.00000				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.15995	0.00000	100.00000				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.18601	0.00000	100.00000				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		13.68767	100.00000	13.55407				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		99.98205	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		99.98106	0.00000	100.00000				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		99.98063	0.00000	100.00000				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		99.98049	0.00000	100.00000				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		99.97879	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
BG32C	On 30/10/2016	Spot Bond	0.00000	99.97653		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.71083		100.00000	10.60513			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.71083		100.00000	10.60513			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.80744		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.87165		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.88916		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.91000	100.78453		8.77000	101.03926			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.94166		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.03480		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.58057		100.00000	9.48807			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.58057		100.00000	9.48807			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.59500	103.24812		6.47000	103.21060			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.78873		0.00000	100.00000			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.28642		0.00000	100.00000			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.79550		0.00000	100.00000			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.41314		0.00000	100.00000			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.75633		0.00000	100.00000			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.04012		0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.14193		0.00000	100.00000			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.33363		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.13597		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.19608		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.30530		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.75957		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
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.49967		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	41.62785		100.00000	41.22593			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.82653		100.00000	18.64277			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.82232		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.41263		0.00000	100.00000			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.92500	102.37482		7.80000	108.84124			124,422,500,000.00	15,700,000	15,700,000.00
CBL08	On 02/11/2016	Spot Bond	10.01000	108.76448		9.87000	116.00700			14,014,000,000.00	1,400,000	22,200,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	99.99909		0.00000	100.00000			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	99.87878		0.00000	100.00000			0.00	600,000,000	150,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.66000	101.34575		9.52000	106.74082			262,752,000,000.00	27,200,000	649,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.76000	100.16131		11.62500	100.48517			0.00	0	30,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	99.91893		0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.01000	101.10216		11.87500	101.44853			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.61302		0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.90000	103.02688		9.76000	103.27757			438,570,000,000.00	44,300,000	54,400,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.77625		0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.45000	96.65472		12.31500	97.02495			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	99.94111		0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.27902		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.61460		0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.72000	94.41768		10.58000	94.88343			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.34000	117.34626		10.21000	118.04547			0.00	0	80,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.19000	113.24697		10.06000	113.98734			0.00	0	310,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	9.52000	112.30378		9.39000	113.13086			0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.50341		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.26000	100.67353		12.12000	100.77713			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.78861		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.91525		0.00000	100.00000			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.14161		0.00000	100.00000			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.26056		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.29767		0.00000	100.00000			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.31975		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.37796		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.43618		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.41029		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.54709		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.67467		0.00000	100.00000			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	99.72677		100.00000	98.64864			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	99.72677		100.00000	98.64864			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	99.72677		100.00000	98.64864			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.86393		0.00000	100.00000			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	99.72677		100.00000	98.64864			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.94463		0.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.13956		0.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.26717		10.11000	103.15469			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.13956		0.00000	100.00000			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.43603		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
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		115.98165		2.76000	115.84447			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		106.30736		0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		115.89083		3.14000	112.88652			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.32683		8.25000	101.23783			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
CLN196	On 15/06/2016	Spot Bond	0.00000		101.13956		0.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.13956		0.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		115.49532		3.10000	120.83835			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		115.39351		2.40000	120.74088			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.22459		0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.59486		0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.28514		0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.74000		99.79485		8.60500	99.99637			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.35132		0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.34647		0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.14374		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.14584		0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.79000		99.89187		8.65500	100.09373			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.79000		99.89187		8.65500	100.09373			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		101.86018		0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		101.83149		0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.84000		102.97975		8.70500	103.19212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.88558		0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.97859		0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.23193		0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.23193		0.00000	100.00000			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	94.76330		100.17539	93.86156			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	101.22678		0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.45668		0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.89818		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	101.25090		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.33277		0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.62868		9.35000	101.52612			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.62868		9.35000	101.52612			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.23134		0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.23477		0.00000	100.00000			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.06374		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.87716		0.00000	100.00000			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.02377		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.65165		0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.65165		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.65165		0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.65165		0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.65165		0.00000	100.00000			0.00	0	40,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.66823		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
CLN256		On 26/03/2017	Spot Bond	0.00000	100.69567		0.00000	100.00000			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.69567		0.00000	100.00000			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.69567		0.00000	100.00000			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.69567		0.00000	100.00000			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.69567		0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.70026		0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.78000	100.37701		9.64500	100.79048			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	101.31753		0.00000	100.00000			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	99.97898		0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.01002		0.00000	100.00000			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.91866		0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.81417		0.00000	100.00000			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.80881		0.00000	100.00000			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.82608		0.00000	100.00000			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.26482		0.00000	100.00000			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.48880		0.00000	100.00000			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.82392		0.00000	100.00000			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.38471		0.00000	100.00000			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.09761		0.00000	100.00000			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.69896		0.00000	100.00000			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.63016		0.00000	100.00000			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.78734		0.00000	100.00000			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.91059		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
CLN285	On 20/06/2017	Spot Bond	0.00000	100.91059		0.00000	100.00000			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.91059		0.00000	100.00000			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.91059		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.61057		0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.24013		0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.07058		0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.80134		0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.11176		0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.67417		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.79216		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.52988		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.94725		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.67423		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.67423		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.66695		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.76488		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.46331		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.79867		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	121.29042		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.68196		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	119.37172		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	120.16067		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.69198		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.25000	95.13285		11.09500	95.80756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.77000	91.82364		11.61500	92.50200			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.63606		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.95016		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.65171		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.10459		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	99.97651		0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	99.97620		8.80500	99.88446			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.83026		0.00000	100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.73952		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	117.18348		0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.86990		0.00000	100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.88597		0.00000	100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.94801		0.00000	100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.86341		0.00000	100.00000			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	101.20803		0.00000	100.00000			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.20803		0.00000	100.00000			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	101.20803		0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.99381		0.00000	100.00000			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.65984		0.00000	100.00000			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	100.12604		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.63606		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	105.61729		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	105.78912		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
CLN338	On 23/06/2014	Spot Bond	0.00000	100.67329	0.00000	100.00000				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.10481	0.00000	100.00000				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.63993	0.00000	100.00000				0.00	0	10,000,000.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.26621	0.00000	100.00000				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.03681	0.00000	100.00000				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.78813	0.00000	100.00000				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.91807	0.00000	100.00000				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.58955	0.00000	100.00000				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.66845	0.00000	100.00000				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.62059	0.00000	100.00000				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	99.99987	0.00000	100.00000				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.67692	0.00000	100.00000				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.67692	0.00000	100.00000				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.19564	0.00000	100.00000				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.25672	0.00000	100.00000				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	101.80649	0.00000	100.00000				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.74604	0.00000	100.00000				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	99.97843	0.00000	100.00000				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.10393	0.00000	100.00000				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.75298	0.00000	100.00000				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.98262	10.55000	102.43348				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362		On 20/03/2024	Spot Bond	10.43000	101.71309		10.27500	104.11261			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.79700		0.00000	100.00000			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	99.82052		0.00000	100.00000			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.57000	103.49088		12.41500	106.15532			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	99.81288		0.00000	100.00000			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.60000	103.13687		12.44500	104.01781			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	11.03000	102.64595		10.87500	103.51473			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	99.81288		0.00000	100.00000			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	101.08852		0.00000	100.00000			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.64878		0.00000	100.00000			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.32716		0.00000	100.00000			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	100.00000	8.99418		100.00000	8.86961			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.16339		100.00000	13.80053			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	0.00000	100.00000		9.88000	100.06432			0.00	0	9,880,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	38.81018		7.01000	38.16410			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	148.69954		0.00000	100.00000			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	8.89500	132.02854		8.76500	95.01122			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.51000	139.79588		8.38000	32.39103			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.51000	140.16927		8.38000	32.80065			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	89.66136		0.00000	100.00000			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	89.57296		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
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.41484		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.41484		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.89637		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.83578		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.84775		0.00000	100.00000			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.41014		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.84633		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.10459		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.76695		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.26545		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.28109		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.42609		0.00000	100.00000			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.31486		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.29000	104.66015		9.15500	107.07483			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.36000	102.36515		9.22000	102.72939			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.63000	113.88039		10.49000	114.60969			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.64000	107.37923		8.50500	107.48494			0.00	0	190,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.22000	103.78715		10.08000	104.37206			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.56000	92.38029		10.40500	93.11534			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.24000	93.47224		11.11000	94.22225			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.24000	91.29897		11.11000	92.01959			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.19157		0.00000	100.00000			0.00	0	8,200,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.21618		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.13082		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
CPL007	On 01/08/2015	Spot Bond	0.00000	99.94426		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.54000	100.54745		11.40000	100.60211			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.28747		100.00000	11.17849			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.08152		0.00000	100.00000			0.00	0	50,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.63500	95.41217		8.49500	95.72038			0.00	0	100,000,000.00
DENG50	On 25/08/2014	Spot Bond	0.00000	101.01077		0.00000	100.00000			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.91042		0.00000	100.00000			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.98811		0.00000	100.00000			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	101.43033		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.44374		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.10269		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.17050		0.00000	100.00000			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.71885		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.75376		0.00000	100.00000			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.52000	120.00363		7.38500	120.19410			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.89000	104.57691		8.75500	105.08908			1,725,549,000,000.00	194,100,000	5,992,100,000.00
DV23	On 27/02/2023	Spot Bond	9.31000	105.75309		9.15500	106.59798			629,356,000,000.00	67,600,000	4,388,600,000.00
DV24	On 18/02/2024	Spot Bond	9.42000	103.55141		9.26500	104.44316			0.00	0	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.92500	103.26715		9.79000	104.21179			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.82093		0.00000	100.00000			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.85496		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.22435		0.00000	100.00000			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.74834		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
E170	On 01/08/2020	Spot Bond	8.52000	126.98892		8.36500	127.72773			0.00	0	4,098,360,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.23338		0.00000	100.00000			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	132.80925		0.10000	104.37919			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	119.53172		1.93000	119.68442			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	1.96000	108.33976		1.94000	108.50932			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09000	106.66167		2.07000	106.83126			22,990,000,000,000.00	11,000,000,000	9,030,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.12000	104.62364		9.98000	105.15852			0.00	0	2,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.97000	105.06792		9.83000	105.66155			0.00	0	11,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.29000	98.38630		10.16000	99.07479			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.61500	97.61881		10.48000	94.39879			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.77500	99.83885		0.00000	100.00000			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.33749		0.00000	100.00000			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.83104		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.86465		0.00000	100.00000			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.19542		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.18727		0.00000	100.00000			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	89.46078		100.00000	88.59223			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	95.80052		100.00000	94.80519			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	73.14629		100.00000	72.56461			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	70.67432		100.00000	70.14886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000	130.57014		3.00000	130.41232			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.70000	105.47279		11.56500	105.48785			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.44282		0.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.08720		0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.83600		0.00000	100.00000			0.00	0	10,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.37000	95.02253		10.23500	83.52629			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.52393		0.00000	100.00000			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.24600		0.00000	100.00000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.58931		0.00000	100.00000			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.46339		0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.43293		0.00000	100.00000			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.61833		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.57758		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.35680		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.39563		0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.32678		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.38468		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.31520		0.00000	100.00000			0.00	0	50,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.36346		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.09000	102.08307		6.95500	102.17740			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.17500	103.81014		8.04000	104.18208			582,877,500,000.00	71,300,000	6,655,600,000.00
ES23	On 25/01/2023	Spot Bond	8.84500	109.49944		8.69000	110.37385			0.00	0	3,849,490,500.00
ES26	On 02/04/2026	Spot Bond	9.10000	91.58463		8.97000	92.37835			2,783,690,000,000.00	305,900,000	5,184,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond		9.77000	81.32538		9.77000	81.24111			2,505,028,000,000.00	256,400,000	46,893,800,000.00
ES42	On 25/04/2042	Spot Bond		9.96000	86.39720		9.81000	87.56043			164,340,000,000,000.00	16,500,000,000	26,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.28067		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.23925		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.67722		0.00000	100.00000			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	101.06926		0.00000	100.00000			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.35208		0.00000	100.00000			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.90079		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.17730		100.00000	12.58751			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	9.90444		100.00000	12.24983			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.83628		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.87094		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.94016		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.00928		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.94000	101.80928		6.80500	101.78631			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.85000	98.05375		9.71500	98.43134			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.87916		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.87909		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.07959		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.13411		0.00000	100.00000			0.00	0	10,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.65000	105.44649		11.51500	105.79582			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	99.40301		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	127.39176		2.13000	126.57742			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.13500	271.10617		2.11000	131.46802			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.25000		107.48398		2.25000	101.00058			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.50000		152.58077		2.48000	101.58294			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		207.96857		2.33000	118.87078			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.95000		108.73621		7.81500	108.82762			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.93700		59.77749		7.94000	60.39432			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48000		37.73062		9.48100	38.59809			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.44290		9.72000	37.31357			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		104.03273		0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.98901		0.00000	100.00000			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		101.93337		0.00000	100.00000			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		101.93337		0.00000	100.00000			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.52414		0.00000	100.00000			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		101.90034		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.00462		0.00000	100.00000			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.18957		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.86399		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.95273		0.00000	100.00000			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.56109		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	100.10348			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.10348			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.17213		0.00000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.93732		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.89132		0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.05485		0.00000	100.00000			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	100.92129		0.00000	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.08316			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.98220		0.00000	100.00000			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	101.21961		0.00000	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.18244		0.00000	100.00000			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	14.97696		100.09221	14.83224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.83240		0.00000	100.00000			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.72338		0.00000	100.00000			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.00001		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.12321		0.00000	100.00000			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.77684		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.90427		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.93100		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	100.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.94184		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.85636		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.87312		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.15587		0.00000	100.00000			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.88142		0.00000	100.00000			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.86325		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.85705		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.78453		13.22500	54.70711			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.80559		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.80666		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.20984		0.00000	100.00000			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.84527		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.50631		3.49500	92.19718			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.88383		0.00000	100.00000			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.88383		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
FRC172	On 21/02/2018	Spot Bond	0.00000	101.43237	0.00000	100.00000				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.63606	0.00000	100.00000				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.90131	0.00000	100.00000				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.96798	0.00000	100.00000				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.83026	0.00000	100.00000				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.80988	0.00000	100.00000				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	102.05566	0.00000	100.00000				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.95549	0.00000	100.00000				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.57254	0.00000	100.00000				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	102.03327	0.00000	100.00000				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.10269	0.00000	100.00000				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.86455	0.00000	100.00000				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.10162	0.00000	100.00000				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.80022	0.00000	100.00000				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.36630	0.00000	100.00000				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.87312	0.00000	100.00000				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.87312	0.00000	100.00000				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.86349	0.00000	100.00000				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.52825	0.00000	100.00000				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.55896	0.00000	100.00000				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.39120	0.00000	100.00000				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.39120	0.00000	100.00000				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.48366	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
FRC196	On 09/04/2016	Spot Bond		0.00000	100.37352		0.00000	100.00000			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.37190		0.00000	100.00000			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.35746		0.00000	100.00000			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.35848		0.00000	100.00000			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.25537		0.00000	100.00000			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.23119		0.00000	100.00000			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.25537		0.00000	100.00000			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.23022		0.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.16043		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.93419		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.92882		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.10299		0.00000	100.00000			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.79365		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	116.95094		3.37000	118.35244			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.94612		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.95585		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37000	117.11139		3.35000	108.84788			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.85500	122.86740		1.85000	99.25545			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39000	116.95094		3.37000	106.04015			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.83500	121.33064		2.83000	102.03447			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.90500	126.61463		2.90000	102.95364			0.00	0	0.00
FRC76	On 28/07/2017	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
FRC78	On 15/06/2016	Spot Bond	0.00000	100.54870	0.00000	100.00000				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.30810	0.00000	100.00000				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.33132	0.00000	100.00000				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.82060	0.00000	100.00000				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.93967	0.00000	100.00000				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.00401	0.00000	100.00000				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	101.09954	0.00000	100.00000				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	101.05853	0.00000	100.00000				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.89775	0.00000	100.00000				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.21515	0.00000	100.00000				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.89667	0.00000	100.00000				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.22775	0.00000	100.00000				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.80273	0.00000	100.00000				0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	96.64993	0.00000	100.00000				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.83225	0.00000	100.00000				0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.17254	100.00000	9.08397				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.48669	100.00000	15.33717				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	142.85086	4.97000	142.65504				0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.63052	0.00000	100.00000				0.00	23,930,000,000	23,930,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.94474	0.00000	100.00000				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.08451	0.00000	100.00000				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.23028	0.00000	100.00000				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.43761	0.00000	100.00000				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.27021	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
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.72289		0.00000	100.00000			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	93.74873		0.00000	100.00000			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.56000	125.70922		2.56000	96.17118			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.13298		0.00000	100.00000			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	100.16906		10.38000	100.05632			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	100.16906		10.38000	100.05632			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	101.82183		0.00000	100.00000			0.00	0	0.00
FRS106		On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	99.97624		0.00000	100.00000			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.70000	101.55005		2.70000	93.30291			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.64000	198.85220		2.64000	196.51103			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.67000	102.09775		2.67000	101.81653			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	100.41678		0.00000	100.00000			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.67000	197.99643		100.00000	7.05133			0.00	0	6,800,000,000.00
FRS113		On 29/04/2019	Spot Bond	100.00000	1.54308		100.00000	100.00000			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.64500	260.76199		2.62000	126.44278			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.14500	270.89862		2.12000	131.36718			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.86500	256.44833		2.84000	124.34727			0.00	0	100,000,000.00
FRS46		On 31/01/2022	Spot Bond	2.52000	124.16891		2.50000	102.39114			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	99.99994		0.00000	100.00000			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.05000	124.35676		2.03000	128.31573			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.15036		0.00000	100.00000			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.44777		0.00000	100.00000			0.00	0	8,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		101.72244		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.54000		101.16503		2.54000	101.04782			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.10153		104.97509	15.93920			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.31103		101.07593	20.11304			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.34894		100.44759	12.22924			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.81719		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.68953		100.76967	18.50784			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		110.53564		2.16000	110.41230			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		107.89594		2.21000	98.46016			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.40635		0.00000	100.00000			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		107.58681		2.24000	98.17774			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.35508		0.00000	100.00000			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500		338.01978		2.32000	129.36997			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.55232		0.00000	100.00000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.65332		0.00000	100.00000			0.00	0	10,000,000.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.55754		0.00000	100.00000			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.48281		0.00000	100.00000			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.24514		0.00000	100.00000			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.12918		0.00000	100.00000			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		101.78134		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.41148		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.23500		102.07051		6.11000	102.04638			0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.91000	102.61655		6.77500	102.65666			11,056,000,000.00	1,600,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.96000	101.04901		7.82500	101.25270			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.40000	101.31218		8.26000	101.62914			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.59000	106.71940		8.45500	107.08621			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.08000	103.75156		8.94500	104.22975			807,212,000,000.00	88,900,000	846,300,000.00
FRX20	On 01/10/2020	Spot Bond	9.31000	97.99413		9.17000	98.55486			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.82000	89.19911		9.66500	89.94192			0.00	0	200,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.89000	109.68633		9.76000	110.45089			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.18000	95.84719		10.05000	96.56074			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.51500	93.80013		10.38000	94.69283			252,360,000,000,000.00	24,000,000,000	24,010,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.60000	76.79404		10.45500	77.75324			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	100.70135		0.00000	100.00000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.72851		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.73936		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.76643		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.80978		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.84227		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.98290		0.00000	100.00000			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.12260		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.18386		0.00000	100.00000			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.23942		0.00000	100.00000			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.25244		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
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.28949		0.00000	100.00000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.34511		0.00000	100.00000			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.39146		0.00000	100.00000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.59528		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.66136		0.00000	100.00000			0.00	0	10,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.38683		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.71000	99.89104		9.57000	100.14023			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
GPT28	On 05/05/2014	Spot Bond	0.00000	101.32281		0.00000	100.00000			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.19662		0.00000	100.00000			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	100.00000	80.21978		100.00000	99.27798			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	100.07413		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.07572		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.07879		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.08260		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.08788		0.00000	100.00000			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	100.99641		0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	102.22266		0.00000	100.00000			0.00	0	15,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.27158		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.25433		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
GRT05	On 25/01/2015	Spot Bond		0.00000	100.39681		0.00000	100.00000			0.00	0	30,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.96786		0.00000	100.00000			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.38848		0.00000	100.00000			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	100.56687		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	101.11831		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.75725		0.00000	100.00000			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.09193		0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.64922		0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.92794		0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	99.94391		0.00000	100.00000			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	99.94315		0.00000	100.00000			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond		0.00000	101.38142		0.00000	100.00000			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		100.00000	80.21978		100.00000	100.00000			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	100.14221		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.31360	97.87844		8.18133	100.79191			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.14884		0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.66612		104.41639		8.53396	100.79288			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		100.15737		0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.11612		104.41639		8.98411	100.79790			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		100.16778		0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.24957		0.00000	100.00000			0.00	0	10,000,000.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.30748		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.31865		0.00000	100.00000			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.49228		0.00000	100.00000			0.00	0	10,000,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.91135		9.89000	96.91111			0.00	0	18,200,000.00
HWAY20	On 31/07/2020	Spot Bond	8.63000		107.67317		8.49500	108.24040			879,397,000,000.00	101,900,000	14,515,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93500		275.29823		1.91000	133.50462			0.00	0	17,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94500		275.08677		1.92000	136.33849			0.00	0	2,800,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.78000		97.58511		9.64000	98.67387			301,224,000,000.00	30,800,000	43,698,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.67000		98.46150		9.53000	99.58721			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		55.60125		100.00000	55.06442			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.43481		100.00000	14.29544			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		84.90028		100.00000	84.12670			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		38.64612		100.00000	38.26891			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.72681		100.00000	19.53426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		10.18670		100.00000	10.08505			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		58.82200		100.00000	58.24152			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		114.40311		1.60000	114.28230			3,930,721,280,000.00	2,456,700,800	69,945,255,700.00
I2038	On 31/01/2038	Spot Bond	1.94000		116.59463		1.94000	116.46717			8,181,257,420,000.00	4,217,143,000	32,345,943,400.00
I2046	On 31/03/2046	Spot Bond	2.05000		114.30828		2.05000	114.18223			1,237,293,900,000.00	603,558,000	44,702,108,200.00
I2050	On 31/12/2050	Spot Bond	2.02000		123.91715		2.02000	123.78060			1,855,527,964,000.00	918,578,200	20,559,978,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		93.35000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.84000		103.40178		7.70500	103.43038			0.00	0	400,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.73142		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.95318		0.00000	100.00000			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.34000		103.14041		8.20500	103.28398			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.61000		105.67132		8.47000	106.04316			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		101.29954		0.00000	100.00000			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82500		114.83391		4.82000	114.67487			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.16000		101.80669		8.02500	101.99791			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		99.89468		0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.88817		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67500		125.09866		1.67000	101.57038			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		127.65723		2.10000	105.27282			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.96606		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.82348		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.73000		100.74915		8.59000	101.11503			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.29795		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
IBL42	On 15/06/2017	Spot Bond	0.00000	102.52859		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.32003		0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.28000	98.07323		9.14500	98.46372			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.73000	91.38604		9.59500	91.83516			205,303,000,000.00	21,100,000	24,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.11284		0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.81000	95.72348		8.67000	96.07850			0.00	0	10,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.78000	99.00549		9.64500	99.53779			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	99.98260		0.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	99.98208		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.10000	100.02279		7.96500	100.20747			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.06000	98.65428		8.92500	99.01901			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	99.97986		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.35374		0.00000	100.00000			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.38000	102.08629		8.24000	102.33905			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	9.02000	102.50989		8.88500	102.93237			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.06000	103.17926		9.90500	104.03462			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.53696		0.00000	100.00000			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	100.00000	8.80817		100.00000	8.69749			4,830,000,000,000,000.00	48,300,000,000	35,200,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00388		100.00000	0.00385			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.12726		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.13299		0.00000	100.00000			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.37000	95.23590		9.23000	95.79208			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.13503		5.00000	100.08099			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.13503		5.00000	100.08099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.20776		5.00000	101.15254			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.13503		5.00000	100.08099			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.49629		4.00000	100.45304			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.40550		0.00000	100.00000			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.34722		0.00000	100.00000			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.72092		0.00000	100.00000			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	94.22782		100.00000	98.41270			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.66307		9.20000	106.55827			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.62347		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.62347		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.58936		0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.15393		100.00000	8.07520			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.01438		0.00000	100.00000			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.48618		0.00000	100.00000			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.35706		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.84000	100.29627		9.70500	100.30351			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.09979		0.00000	100.00000			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.60370		0.00000	100.00000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.83754		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.13242		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.58520		100.00000	6.51949			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	89.24205		100.00000	88.37772			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	88.84471		100.00000	88.01245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN249U	On 10/07/2014	Spot Bond	100.00000		83.52403		100.00000	82.76644			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		96.77420		100.00000	95.12226			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		92.95420		100.00000	90.20000			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		98.36066		100.00000	96.64690			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		94.40512		100.00000	91.56586			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		89.54603		100.00000	86.98757			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		85.16958		100.00000	82.85204			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.90311		5.90000	99.93538			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.79030		5.90000	99.82251			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.67775		5.90000	99.72596			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.56546		5.95000	99.59412			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.44881		5.95000	99.48106			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.22361		5.95000	99.25572			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		98.86923		6.05000	98.90165			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.75595		6.05000	98.78829			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.53015		100.00000	80.57395			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.70543		0.00000	100.00000			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.38857		101.62556		11.29234	101.99650			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.38857		100.48643		11.29234	100.31375			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.81561		0.00000	100.00000			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.39462		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.79943		0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.45543		6.50000	100.38523			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.91059		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
ING167	On 30/09/2014	Spot Bond	0.00000		100.54491	0.00000	100.00000				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.40822	0.00000	100.00000				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.87654	0.00000	100.00000				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.26741	0.00000	100.00000				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000		101.33639	0.00000	100.00000				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.78418	0.00000	100.00000				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.45076	0.00000	100.00000				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000		102.50479	0.00000	100.00000				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000		102.43616	0.00000	100.00000				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.66909	0.00000	100.00000				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.66370	0.00000	100.00000				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000		100.81417	0.00000	100.00000				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000		100.22578	0.00000	100.00000				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		99.89613	0.00000	100.00000				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		101.30671	0.00000	100.00000				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		101.19438	0.00000	100.00000				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		101.18005	0.00000	100.00000				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.98992	0.00000	100.00000				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		100.69801	0.00000	100.00000				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.24840	0.00000	100.00000				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.74401	0.00000	100.00000				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.99891	0.00000	100.00000				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000		99.84349	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
IP268U	On 23/04/2014	Spot Bond	100.00000		66.66671	100.00000	66.66668				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		87.95181	100.00000	87.11217				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		83.52403	100.00000	82.76644				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		84.68677	100.00000	83.90805				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.28963	0.00000	100.00000				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.29564	0.00000	100.00000				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.29969	0.00000	100.00000				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.85000		100.24953	8.71500	100.50092				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.23090	0.00000	100.00000				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.00040	0.00000	100.00000				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.21000		102.47218	9.07000	102.78058			340,770,000,000.00	37,000,000	297,100,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.43014	0.00000	100.00000				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.38651	0.00000	100.00000				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.51063	0.00000	100.00000				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.83065	0.00000	100.00000				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	9.02000		105.31277	8.88500	105.35851				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.79789	0.00000	100.00000				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.24650	0.00000	100.00000				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		118.40408	3.19000	97.62915				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.68000		133.23577	3.66000	99.28406				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.60097	0.00000	100.00000				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.40240	0.00000	100.00000				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.27649	0.00000	100.00000				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.07809	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
IV026		On 27/09/2024	Spot Bond	0.00000	100.73277		0.00000	100.00000			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.60000	94.56712		3.60000	93.62908			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.60000	100.08749		3.60000	93.55102			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	101.16061		0.00000	100.00000			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	101.74967		0.00000	100.00000			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.83754		0.00000	100.00000			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	12.35000	104.23614		12.21500	111.38437			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	99.97489		0.00000	100.00000			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.68000	133.23577		3.66000	133.36853			0.00	0	0.00
IV422U		On 29/05/2014	Spot Bond	100.00000	92.40506		100.00000	96.87500			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond	100.00000	91.55639		100.00000	88.88321			0.00	0	0.00
IV427U		On 03/07/2014	Spot Bond	100.00000	96.77419		100.00000	95.14055			0.00	0	0.00
IV428U		On 10/07/2014	Spot Bond	100.00000	92.96382		100.00000	90.20933			0.00	0	0.00
IV429U		On 17/07/2014	Spot Bond	100.00000	88.25544		100.00000	85.76937			0.00	0	0.00
IV430U		On 24/07/2014	Spot Bond	100.00000	83.98800		100.00000	100.00000			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	101.07335		0.00000	100.00000			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.21348		0.00000	100.00000			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	101.21091		0.00000	100.00000			0.00	0	0.00
IVA417		On 24/04/2014	Spot Bond	5.90000	97.13454		5.90000	97.13453			0.00	0	0.00
IVA419		On 08/05/2014	Spot Bond	5.90000	99.75812		5.90000	99.79030			0.00	0	0.00
IVA420		On 15/05/2014	Spot Bond	5.90000	99.64564		5.90000	99.67775			0.00	0	0.00
IVA422		On 29/05/2014	Spot Bond	5.95000	99.41657		5.95000	99.44881			0.00	0	0.00
IVA424		On 12/06/2014	Spot Bond	5.95000	99.19152		5.95000	99.22361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA427	On 03/07/2014	Spot Bond	6.05000	98.83684		6.05000	98.86923			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.72363		6.05000	98.75595			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.61067		6.05000	98.64292			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.60036		0.00000	100.00000			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00017		0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.48869		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.46655		0.00000	100.00000			0.00	0	10,000,000.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	101.32937		0.00000	100.00000			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.23396		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.34326		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.16575		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.29573		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.29776		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.30182		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.28357		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.14126		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	99.99995		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.81920		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.35880		0.00000	100.00000			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.10534		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
IVC026	On 26/02/2016	Spot Bond	0.00000		101.09351		0.00000	100.00000			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.52653		0.00000	100.00000			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.34665		0.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		65.54929		100.00000	64.89519			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		95.80052		100.00000	94.80519			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		95.80052		100.00000	94.80519			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.98032		0.00000	100.00000			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		55.22945		100.00000	54.69038			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.63936		0.00000	100.00000			0.00	0	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.80759		100.00000	24.56004			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.29331		0.00000	100.00000			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		61.63776		100.00000	61.02269			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		63.02396		100.00000	62.39506			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		54.23780		100.00000	65.58730			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		63.45987		100.00000	62.97965			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		65.57576		100.00000	64.92139			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		60.54053		100.00000	59.95601			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		64.74229		100.00000	63.91060			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.31237		0.00000	100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.92881		0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.89000		135.79711		8.76000	143.68314			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.09041		0.00000	100.00000			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.79276		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
LBK05	On 28/02/2019	Spot Bond	0.00000	101.18025		0.00000	100.00000			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.08695		0.00000	100.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	99.98082		0.00000	100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.31000	97.00704		9.17000	97.29010			661,941,000,000.00	71,100,000	112,600,000.00
LGL03	On 03/04/2018	Spot Bond	9.46000	94.67335		9.32000	69.84449			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.88000	98.55346		9.74500	99.06081			286,520,000,000.00	29,000,000	38,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.37328		0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.84000	103.79737		10.70500	103.87474			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.50016		0.00000	100.00000			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.35313		0.00000	100.00000			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.44547		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.55620		0.00000	100.00000			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	99.98309		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.32515		0.00000	100.00000			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	99.74746		0.00000	100.00000			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.88650		0.00000	100.00000			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.39466		0.00000	100.00000			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.63050		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.16969		0.00000	100.00000			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.59933		100.00000	80.04386			0.00	28,500,000,000	28,500,000,000.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	65.10417		100.00000	64.61151			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	61.63776		100.00000	61.02269			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.03422		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
MAQ12U	On 12/12/2014	Spot Bond	100.00000		57.52170	100.00000	56.96633				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		66.66667	100.00000	98.91599				0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000		97.59358	100.00000	96.56085				0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000		94.80519	100.00000	93.83033				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.15722	0.00000	100.00000				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.55730	0.00000	100.00000				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.24353	0.00000	100.00000				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.88224	0.00000	100.00000				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.57795	0.00000	100.00000				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.90155	0.00000	100.00000				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.84382	0.00000	100.00000				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.21376	0.00000	100.00000				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		101.28481	0.00000	100.00000				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.38790	0.00000	100.00000				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.23569	0.00000	100.00000				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.24797	0.00000	100.00000				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		87.06625	100.00000	85.98131				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.90107	100.00000	65.24346				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.99630	100.00000	22.77427				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.14331	100.00000	55.60125				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.20000		99.66831	9.06500	100.09948				195,960,000,000.00	21,300,000	149,200,000.00
MBSA02	On 15/04/2019	Spot Bond	9.09000		99.60781	8.95500	100.04113				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.99798	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
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.92789		0.00000	100.00000			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.27538		0.00000	100.00000			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.39061		0.00000	100.00000			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.39346		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.40764		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.01150		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.11697		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.54500	100.65015		8.40500	100.86222			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.27000	103.17783		9.13500	103.58208			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.04500	102.93930		9.90500	103.56915			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.89000	104.84464		6.76500	104.84495			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.73391		0.00000	100.00000			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.76103		0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.08000	101.80676		9.94500	102.21329			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.85500	101.85129		7.72000	101.94185			2,356,500,000.00	300,000	11,529,250,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.19951		0.00000	100.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.47000	101.80774		9.33000	102.06973			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.84342		0.00000	100.00000			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.92000	101.86540		9.78000	103.02480			0.00	0	410,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.69747		100.00000	9.60384			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.15047		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.17000	101.67617		9.03000	101.94328			443,828,000,000.00	48,400,000	108,100,000.00
MTN02	On 13/07/2014	Spot Bond	6.37500	103.73613		6.25000	103.69232			363,375,000,000.00	57,000,000	77,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.94000	104.32310		7.80500	104.38958			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	9.11000	105.72142		8.97000	106.00848			334,337,000,000.00	36,700,000	52,100,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	7.09701		100.89771	7.02562			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	7.18954		100.61875	7.11740			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	101.36393		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	101.38613		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	101.40630		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	101.41624		0.00000	100.00000			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	101.53771		0.00000	100.00000			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.67914		0.00000	100.00000			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.45481		100.00000	0.45027			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.45481		100.00000	0.45027			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.41000	97.00809		9.25500	97.77356			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.79000	100.00027		7.65500	100.18743			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.60000	100.46983		9.46500	101.00343			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.28592		0.00000	100.00000			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.37000	101.07647		9.23000	101.67932			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.32167		0.00000	100.00000			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.76000	100.87648		9.60500	101.74732			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.66340		0.00000	100.00000			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.42683		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
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.35589	0.00000	100.00000				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.06683	0.00000	100.00000				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.22785	0.00000	100.00000				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.72460	0.00000	100.00000				0.00	400,000,000	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.54000	105.14211	7.40500	105.23768				159,848,000,000.00	21,200,000	679,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.69043	0.00000	100.00000				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.10000	111.10147	8.96500	111.59390				303,030,000,000.00	33,300,000	42,600,000.00
NBK4	On 28/10/2024	Spot Bond	11.06500	33.22780	10.93500	33.60065				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.94000	101.85808	7.80500	101.89850				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.14408	0.00000	100.00000				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.15148	0.00000	100.00000				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.29000	102.77128	8.15500	102.91808				135,127,000,000.00	16,300,000	38,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.68424	0.00000	100.00000				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	101.32058	0.00000	100.00000				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.63124	0.00000	100.00000				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.46157	0.00000	100.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.29352	0.00000	100.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.16963	0.00000	100.00000				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.26377	0.00000	100.00000				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.10746	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
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		100.07593		0.00000	100.00000			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		100.08289		0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		99.99990		0.00000	100.00000			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		100.32601		0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		85.47795		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.85666		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.47127		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.79623		0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.75287		0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.40598		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.72628		0.00000	100.00000			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.71536		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.71482		0.00000	100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.98199		0.00000	100.00000			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.83026		0.00000	100.00000			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.23500		103.60091	10.10500	105.87136				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.82490		0.00000	100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.27000		102.36412	10.14000	104.56871				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.83026		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.74223		0.00000	100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.04661		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.79000		103.44469	8.65500	103.52479				0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond		0.00000	104.54154		0.00000	100.00000			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.33527		0.00000	100.00000			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.48000	100.50888		10.34500	102.94328			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.46122		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.36876		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.56000	115.07480		12.42000	115.42354			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	111.69511		0.00000	100.00000			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	102.21185		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.40546		0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15500	163.68134		2.13000	163.60031			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.13000	103.45662		8.99500	103.99386			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.86816		0.00000	100.00000			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	100.84091		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.76000	104.99082		9.62500	105.50445			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.21240		0.00000	100.00000			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	101.20261		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	101.41763		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.14258		0.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.18627		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.96000	105.67716		9.82500	105.51838			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	101.22998		0.00000	100.00000			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.18633		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.21245		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		10.16000	105.03053		10.02500	105.53248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond		0.00000	101.29983		0.00000	100.00000			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.24745		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.22991		0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.56119		0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.45488		0.00000	100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.26482		0.00000	100.00000			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond		7.29000	99.98003		7.15500	111.14107			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.96000	117.18647		8.82500	117.61318			0.00	0	4,908,100,000.00
NRA022	On 31/10/2022	Spot Bond		9.32000	116.91465		9.18000	123.81948			0.00	0	3,476,500,000.00
NRA023	On 31/05/2023	Spot Bond		2.05000	170.06299		2.02500	170.19106			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.61000	125.51269		9.48000	126.55188			0.00	0	1,561,116,400.00
NTC12	On 25/08/2016	Spot Bond		0.00000	101.90152		0.00000	100.00000			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	99.98158		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.79149		0.00000	100.00000			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.71944		0.00000	100.00000			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.15368		0.00000	100.00000			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.19521		0.00000	100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.37140		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.73202		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.95307		100.00000	17.77392			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	37.79429		100.00000	37.42539			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.07000	102.62874		6.93500	107.20218			414,302,000,000.00	58,600,000	81,600,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	16.73520		100.00000	16.56821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000	99.47000		0.00000	100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	58.60058		100.00000	58.02860			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.36594		0.00000	100.00000			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.10805		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.06488		0.00000	100.00000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.99147		0.00000	100.00000			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	101.21704		0.00000	100.00000			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	101.08893		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.15560		0.00000	100.00000			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.93395		0.00000	100.00000			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.90059		0.00000	100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.76690		0.00000	100.00000			0.00	0	50,000,000.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.75416		0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.83652		0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.79582		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.76921		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.88085		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.83050		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.79698		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.92981		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.87094		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.82935		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	99.99989		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	99.99986		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
PRE1A3		On 27/01/2028	Spot Bond	0.00000	99.99985		0.00000	100.00000			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	99.99983		0.00000	100.00000			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	99.99974		0.00000	100.00000			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	99.99972		0.00000	100.00000			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	99.97964		0.00000	100.00000			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.84000	104.03994		6.70500	104.01757			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.74500	97.49568		6.62000	97.47198			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.31000	38.74437		8.18000	39.27720			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.84000	110.24670		6.80000	110.22156		1,897,214,904,000,000.00	77,370,600,000	09,716,200,000.00	
R158		On 15/09/2015	Spot Bond	6.84000	110.24670		6.70500	110.35332			0.00	0	0.00
R158P		On 15/09/2015	Spot Bond	6.74000	91.27185		6.60500	91.37171			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.84000	116.01951		6.70500	116.25527			0.00	0	0.00
R159P		On 15/09/2016	Spot Bond	6.67000	85.55536		6.53500	85.76165			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.49000	119.10073		8.48000	119.07681		5,952,168,351,000,000.00	01,079,900,000	07,833,599,900.00	
R187P		On 21/12/2026	Spot Bond	8.23000	36.06346		8.10000	36.60563			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.15000	33.61981		8.02000	34.16840			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.64500	281.51693		1.62000	281.76276		13,908,124,615,000,000.00	8,454,787,000	28,060,603,600.00	
R201		On 21/12/2014	Spot Bond	6.37500	104.56598		6.34500	104.51322		31,875,000,000.00	5,000,000	71,999,881,800.00	
R202		On 07/12/2033	Spot Bond	1.84000	223.45270		1.84000	223.21113		1,410,330,928,000,000.00	766,484,200	48,849,728,400.00	
R2023		On 28/02/2023	Spot Bond	8.36000	97.48792		8.32500	97.61212		1,192,312,396,000,000.00	42,621,100,000	38,978,200,000.00	
R203		On 15/09/2017	Spot Bond	7.61000	102.86981		7.57500	102.89048		2,045,597,628,774,000,000.00	68,803,893,400	16,815,500,000.00	
R2030		On 31/01/2030	Spot Bond	9.00000	93.58709		8.86500	94.56238		543,711,467,700,000.00	60,412,385,300	30,339,785,300.00	
R2037		On 31/01/2037	Spot Bond	9.18500	95.55086		9.03000	96.86545		1,172,900,407,745,000,000.00	27,697,377,000	49,027,377,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	7.85000	103.39386		7.82000	103.42211			1,863,382,765,495,000.00	37,373,600,700	27,595,655,200.00
R2048	On 28/02/2048	Spot Bond	9.25000	96.25308		9.11000	97.55300			1,278,423,075,000,000.00	38,207,900,000	91,544,100,000.00
R207	On 15/01/2020	Spot Bond	8.08000	98.32653		8.05500	98.35081			1,404,143,208,000,000.00	73,780,100,000	79,007,900,000.00
R208	On 31/03/2021	Spot Bond	8.22000	92.88315		8.19000	92.95026			1,129,231,466,376,000.00	37,376,090,800	74,106,543,500.00
R209	On 31/03/2036	Spot Bond	9.10000	73.61986		9.10000	73.54829			2,124,982,860,000,000.00	33,514,600,000	42,515,300,000.00
R210	On 31/03/2028	Spot Bond	1.78000	165.97935		1.76000	166.19216			10,583,190,962,000.00	5,945,612,900	27,472,426,300.00
R211	On 31/01/2017	Spot Bond	0.97500	127.44099		0.97500	127.31514			1,171,723,605,000.00	1,201,767,800	45,736,422,900.00
R212	On 31/01/2022	Spot Bond	1.55000	132.82268		1.53000	132.86878			19,148,730,380,000.00	12,354,019,600	62,689,088,800.00
R213	On 28/02/2031	Spot Bond	8.97500	84.13725		8.97000	84.09461			1,120,378,959,942,500.00	24,833,310,300	41,737,126,100.00
R214	On 28/02/2041	Spot Bond	9.17500	74.51369		9.03000	75.57218			1,719,100,482,500,000.00	87,367,900,000	98,343,900,000.00
R226C	On 15/09/2014	Spot Bond	6.34500	97.64069		6.22000	97.62109			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.90000	94.21967		6.76500	94.25950			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.74000	91.27185		6.60500	91.37171			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.66000	88.42470		6.52500	88.58012			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.67000	85.55536		6.53500	85.76165			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.43000	99.07497		6.30500	99.02498			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.38000	96.02648		6.25500	96.03660			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.81000	92.61521		6.67500	92.68697			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.68000	89.75105		6.54500	89.88063			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.66000	86.88632		6.52500	87.06885			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.72000	83.95720		6.58500	84.18794			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.58500	79.12186		7.44500	79.39460			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.63500	76.09706		7.49500	76.41041			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.85500	72.65811		7.72000	72.98978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond		7.83500	69.97484		7.70000	70.34013			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.81500	67.40364		7.68000	67.79974			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.80500	64.90414		7.67000	65.32808			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		8.04000	61.60461		7.90500	62.04521			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		8.02000	59.29954		7.88500	59.76261			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.14000	56.54535		8.00000	57.04251			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.11000	54.45385		7.97000	54.96985			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.08000	52.45485		7.94000	52.98780			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.05000	50.54382		7.91000	51.09198			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		8.01000	48.75933		7.87000	49.32166			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.97000	47.05597		7.83000	47.63103			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.43000	43.26871		8.30000	43.78082			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.39000	41.68870		8.26000	42.20872			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.35000	40.18185		8.22000	40.70875			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.31000	38.74437		8.18000	39.27720			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.27000	37.37269		8.14000	37.91059			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.23000	36.06346		8.10000	36.60563			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.19000	34.81350		8.06000	35.35921			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.15000	33.61981		8.02000	34.16840			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.35629		0.00000	100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.44096		0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.37865		0.00000	100.00000			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.29071		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
RCSB1U	On 30/04/2017	Spot Bond	100.00000	13.45028	100.00000	13.31606				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.56538	100.00000	5.51106				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.89377	100.00000	18.71134				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.04137	0.00000	100.00000				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.56070	0.00000	100.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.98118	0.00000	100.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.48426	0.00000	100.00000				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.19718	0.00000	100.00000				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.31923	0.00000	100.00000				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.62529	0.00000	100.00000				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.14158	0.00000	100.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.32675	0.00000	100.00000				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	102.08358	0.00000	100.00000				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.67928	0.00000	100.00000				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.98809	0.00000	100.00000				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.47771	0.00000	100.00000				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.13917	0.00000	100.00000				0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.65736	0.00000	100.00000				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.16722	0.00000	100.00000				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.07673	0.00000	100.00000				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.10712	0.00000	100.00000				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	102.29187	0.00000	100.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.86676	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
RP006	On 30/04/2019	Spot Bond		0.00000	99.96707		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	99.97048		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	99.97048		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.95945		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.07030		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.39462		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.10250		12.35000	104.96342			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.16478		0.00000	100.00000			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.05726		100.00000	14.90701			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond		0.00000	101.08975		0.00000	100.00000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.54085		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.31825		0.00000	100.00000			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.15331		0.00000	100.00000			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.49222		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.60871		100.00000	2.58325			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.16572		100.00000	14.02746			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	26.14876		100.00000	25.88782			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.77907		100.00000	11.72144			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	20.91154		100.00000	20.70287			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	106.84001		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	99.95724		0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.52000	102.46986		9.38000	103.08207			270,368,000,000.00	28,400,000	594,800,000.00
RW23	On 10/12/2023	Spot Bond		9.61000	103.01922		9.45500	93.90660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	10.12500	104.82322		9.99000	87.83743			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	93.83033		100.00000	92.87532			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.37652		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.09000	110.87017		7.95500	111.09482			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.37642		0.00000	100.00000			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.66000	103.93724		9.52000	104.24839			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.03246		0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.91833		0.00000	100.00000			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	99.97926		0.00000	100.00000			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.10387		0.00000	100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.10212		0.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.94000	105.83877		7.80500	105.88699			338,244,000,000.00	42,600,000	1,068,400,000.00
SBK9	On 10/04/2018	Spot Bond	9.45000	97.03277		9.31500	97.36434			267,435,000,000.00	28,300,000	388,900,000.00
SBN27	On 15/09/2015	Spot Bond	8.30000	108.26606		8.16500	108.35277			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.16000	108.45377		8.02500	108.54235			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.09000	108.54780		7.95500	108.63732			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	9.01000	98.82042		8.87000	99.12275			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.23500	108.35315		8.10000	108.44073			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.20000	108.40009		8.06500	108.48814			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.83070		0.00000	100.00000			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.78272		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.87421		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.52930		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.66000	101.59707		8.52000	101.91210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.41289		0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.70840		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.81007		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.37000	107.68066		9.23000	108.31395			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.14000	103.95281		10.01000	104.73412			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.53312		0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.79168		0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.50613		0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.98241		0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.95000	103.49043		8.81500	103.93287			1,716,610,000,000.00	191,800,000	1,432,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.04212		100.00000	9.95254			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.90000	103.29729		9.74500	104.16271			0.00	0	2,910,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.10643		100.00000	8.72502			0.00	2,800,000,000	100,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.19000	96.36837		9.06000	97.16941			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.92000	96.98888		9.78000	97.58816			226,176,000,000.00	22,800,000	22,800,000.00
SBS9	On 07/07/2016	Spot Bond	8.02000	110.21500		7.88500	110.39934			269,472,000,000.00	33,600,000	33,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17500	270.27707		2.15000	131.06523			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.67500	125.09866		1.67000	102.81482			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.81494		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.58057		100.00000	9.48807			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494		0.00000	157.57272			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.24500		123.22971		2.24000	109.74474			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.45543		6.50000	100.38523			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.91833		0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.58428		0.00000	100.00000			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.22459		0.00000	100.00000			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.64000		100.50494		9.50000	100.77221			195,692,000,000.00	20,300,000	24,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.95930		0.00000	100.00000			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.37897		0.00000	100.00000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.70708		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.64521		0.00000	100.00000			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.21227		100.00000	10.11036			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.96093		0.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.14000		105.00834		8.00500	105.20128			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.45000		99.13036		9.31500	97.86146			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.96000		98.96158		8.82000	99.26500			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.30686		0.00000	100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.29725		0.00000	100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.64243		0.00000	100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.30645		0.00000	100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.98023		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
SSA01		On 28/06/2016	Spot Bond	8.71000	104.98507		8.57000	105.16289			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.36215		0.00000	100.00000			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.75692		0.00000	100.00000			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.25748		0.00000	100.00000			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.77000	92.68603		9.63000	93.18445			1,620,843,000,000.00	165,900,000	3,034,900,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.19288		0.00000	100.00000			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.72784		0.00000	100.00000			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.07864		0.00000	100.00000			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.82800	85.32808		9.68800	85.86587			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.89000	85.05240		9.75000	85.58739			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.62000	103.78301		7.49500	103.77719			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.34000	92.96955		9.20500	93.43276			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.87358		0.00000	100.00000			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.79000	99.44341		8.65000	99.75056			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.35000	106.46180		2.35000	105.93665			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.80000	99.81979		8.66500	100.22462			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	99.99656		0.00000	100.00000			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.61189		0.00000	100.00000			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.91000	107.89625		9.78000	108.74209			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.05465		0.00000	100.00000			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.41745		0.00000	100.00000			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.82816		0.00000	100.00000			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.20500	75.59390		10.07000	76.38479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN023	On 16/01/2019	Spot Bond	0.00000	100.23117		0.00000	100.00000			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.14361		0.00000	100.00000			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
SY1047	On 30/04/2014	Spot Bond	0.00000	99.98520		0.00000	100.00000			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.98521		0.00000	100.00000			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.90392		0.00000	100.00000			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.77636		0.00000	100.00000			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.76037		0.00000	100.00000			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.72818		0.00000	100.00000			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.72856		0.00000	100.00000			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.66407		0.00000	100.00000			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.63153		0.00000	100.00000			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.54730		0.00000	100.00000			0.00	11,400,000,000	5,700,000,000.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.32367		0.00000	100.00000			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.20280		0.00000	100.00000			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.18568		0.00000	100.00000			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	99.90298		0.00000	100.00000			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.85909		0.00000	100.00000			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	89.90148		100.00000	89.02439			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.79014		0.00000	100.00000			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.64507		0.00000	100.00000			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.60904		100.00000	92.87532			0.00	39,200,000,000	19,600,000,000.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.63873		100.00000	80.75221			0.00	61,000,000,000	30,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	7.30000	107.87454		7.16500	107.97957			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.09000	100.06847		8.96000	100.88571			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	87.01781		100.00000	86.23739			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	81.87478		100.00000	81.15500			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.27801		100.00000	29.97587			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.12839		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.94875		0.00000	100.00000			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.16521		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.06079		0.00000	100.00000			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.80610		0.00000	100.00000			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.10546		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.70684		0.00000	100.00000			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.74482		0.00000	100.00000			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.20424		0.00000	100.00000			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	100.00000	67.34317		100.00000	66.84982			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00005		0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.09000	103.39702		7.95500	103.58324			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.13454		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.13826		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.16606		7.83000	102.07939			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.13249		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.13715		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
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.81355		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.13249		0.00000	100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.13715		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.98214		7.16000	79.66273			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.14624		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.14550		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.16327		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.16087		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.23288		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.22470		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.13231		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.13826		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.29190		8.73000	102.31605			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.13176		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.13715		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.32000		98.30499		9.18500	90.33653			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.27352		0.00000	100.00000			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.28747		0.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.14661		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.14457		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.30181		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.16290		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.16216		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.32722		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
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.22014		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.22087		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.45913		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.14076		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.92902		101.06155	5.87060			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.13176		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	108.81684		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.14847		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.15587		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.23360		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.56064		0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.13791		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.13981		0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.13791		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.13981		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.14076		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.13677		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.13981		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.15026		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.15026		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.15026		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.16545		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.16924		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
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.16450		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.24018		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.24489		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.24301		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.59000	103.10834		8.45500	109.08892			381,396,000,000.00	44,400,000	1,098,500,000.00
TL20	On 22/02/2020	Spot Bond	10.28000	82.93620		10.14500	83.38130			0.00	0	1,700,000,000.00
TN17	On 14/11/2017	Spot Bond	8.45000	106.63964		8.31000	106.97176			1,056,250,000,000.00	125,000,000	4,144,700,000.00
TN20	On 17/09/2020	Spot Bond	9.42000	106.29947		9.28000	106.87887			24,682,284,000,000.00	2,620,200,000	17,422,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.68260		100.00000	0.67402			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.54000	107.56449		9.38500	113.85102			0.00	0	11,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.69000	100.49599		9.56000	101.27078			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.63500	98.57796		9.50500	99.41625			1,445,250,000,000.00	150,000,000	7,003,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.53257		0.00000	100.00000			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	102.30286		0.00000	100.00000			0.00	400,000,000	1,704,900,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.42191		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.37816		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.41506		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.41886		0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.60098		0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.97875		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.62313		0.00000	100.00000			0.00	0	1,250,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.41228		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.42121		0.00000	100.00000			0.00	0	1,500,000,000.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.22909		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
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.24487		0.00000	100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97234		10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97303		9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97335		100.00000	9.86748			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond		0.00000	99.75945		0.00000	100.00000			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond		0.00000	99.56093		0.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	97.53023		0.00000	100.00000			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond		0.00000	99.95562		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	96.83255		0.00000	100.00000			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	96.64984		0.00000	100.00000			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond		0.00000	99.33187		0.00000	100.00000			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond		0.00000	98.66627		0.00000	100.00000			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	95.57302		0.00000	100.00000			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	98.28588		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	94.59501		0.00000	100.00000			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	98.07025		0.00000	100.84911			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	94.30786		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	94.22073		0.00000	100.00000			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	97.57179		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.06244		0.00000	100.00000			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	93.83977		0.00000	100.00000			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.10786		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
TSP166	On 16/04/2015	Spot Bond	0.00000	93.61993		0.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.94140		100.00000	13.80228			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
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	101.16709		0.00000	100.00000			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	101.10384		0.00000	100.00000			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.29998		0.00000	100.00000			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.24740		0.00000	100.00000			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.23332		0.00000	100.00000			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.22676		0.00000	100.00000			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.20124		0.00000	100.00000			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.09937		100.00000	79.86871			0.00	32,500,000,000	28,300,000,000.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.28589		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.26247		0.00000	100.00000			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.14589		0.00000	100.00000			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.23562		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.62000	106.98339		9.48000	107.59223			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.15355		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.51914		0.00000	100.00000			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.95000	101.94429		9.81000	102.23267			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.55802		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.55367		0.00000	100.00000			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.83392		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.82795		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
VKE03	On 08/05/2017	Spot Bond	0.00000	99.82778		0.00000	100.00000			0.00	40,000,000	20,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.60990		0.00000	100.00000			0.00	0	10,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.62729		0.00000	100.00000			0.00	0	100,000,000.00
WS04	On 30/05/2016	Spot Bond	7.20000	115.26031		7.06500	115.44631			20,160,000,000.00	2,800,000	9,801,400,000.00
WS05	On 01/08/2018	Spot Bond	1.45500	234.90689		1.45000	234.70790			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.14000	105.66939		7.00500	105.72919			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.11500	106.13679		7.97500	106.42629			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.40500	106.18617		8.27000	106.64992			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.70500	105.13629		8.57000	105.67337			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.76000	105.01262		8.62000	105.65060			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.79000	92.47711		6.65500	92.55171			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.41000	98.92291		6.28500	98.87630			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.72000	90.72496		6.58500	90.83535			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.39000	96.38335		6.26500	96.38604			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.79000	92.46005		6.65500	92.53497			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.79500	66.07715		7.66000	66.48981			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.93067		100.00000	35.65877			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.01855		100.00000	18.87463			0.00	0	0.00

Total for j-Bonds : 28,832,898,414,586,500.00 i5,953,809,000 i65 928 207 700.00

Grand Total: 28,832,916,737,172,000.00 i5,954,010,263 i65 931 556 249.00