



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: 23/06/2014

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 24/06/2014	Any day expiry		10.61470	10.61470		10.71100	10.71100		10.75	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	128.38880	0.12839	61.42750	0.06143	128.389	15.78	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry		10.61470	10.61470		10.71100	10.71100		10.82	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	2.45580	0.00246	1.98800	0.00199	2.456	13.92	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	167.56410	0.16756	263.26750	0.26327	167.564	13.72	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	2.86410	0.00286	2.26750	0.00227	2.864	13.72	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	86.05600	0.08606	178.16040	0.17816	86.056	11.98	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	11.35600	0.01136	7.16040	0.00716	11.356	11.98	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	77.88450	0.07788	169.09810	0.16910	77.884	11.79	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	13.18450	0.01318	8.09810	0.00810	13.185	11.79	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry		10.61470	10.61470		10.71270	10.71270		10.79	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry		10.61650	10.61650		10.71450	10.71450		10.78	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.56	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	9.40780	0.00941	25.62400	0.02562	9.408	15.07	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry		10.62190	10.62190		10.71980	10.71980		9.95	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	194.17460	0.19417	121.03160	0.12103	194.175	12.35	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.02200	0.00002	0.02040	0.00002	0.022	31.31	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry		10.62370	10.62370		10.72150	10.72150		10.17	0.00	0	90,000.00

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 01/07/2014	Any day expiry	10.75	Put	154.01750	0.15402	90.98700	0.09099	154.018	11.79	0.00	0	60,000.00
\$ / R	On 02/07/2014	Any day expiry			10.62550	10.62550	10.72330	10.72330		10.31	0.00	0	0.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	197.42460	0.19742	126.66000	0.12666	197.425	12.28	0.00	0	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	17.64450	0.01764	38.98670	0.03899	17.645	12.67	0.00	0	10,000.00
\$ / R	On 07/07/2014	Any day expiry			10.63430	10.63430	10.60100	10.60100		10.49	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry	10.60	Call	107.27770	0.10728	0.00000	0.00000	107.278	10.74	500,000.00	5,000	5,000.00
\$ / R	On 08/07/2014	Any day expiry			10.63600	10.63600	10.73380	10.73380		10.57	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	111.91320	0.11191	182.91560	0.18292	111.913	10.81	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	39.55730	0.03956	70.85510	0.07086	39.557	11.66	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.63950	10.63950	10.73720	10.73720		10.69	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	61.18130	0.06118	103.18280	0.10318	61.181	11.28	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry			10.64650	10.64650	10.74420	10.74420		10.59	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	198.64800	0.19865	277.06200	0.27706	198.648	10.90	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	34.61590	0.03462	60.81370	0.06081	34.616	11.79	0.00	0	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.67110	10.67110	10.76880	10.76880		10.89	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00640	0.00001	0.00870	0.00001	0.006	20.75	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	90.28320	0.09028	126.15810	0.12616	90.283	11.55	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.67280	10.67280	10.77050	10.77050		10.92	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	226.08830	0.22609	165.93820	0.16594	226.088	11.47	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.41750	0.00042	0.64410	0.00064	0.418	18.64	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.69040	10.69040	10.78820	10.78820		10.97	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	145.77090	0.14577	193.68330	0.19368	145.771	11.16	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.71490	10.71490	10.81290	10.81290		10.94	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	46.40700	0.04641	30.76340	0.03076	46.407	10.33	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	10.46090	0.01046	14.86530	0.01487	10.461	16.24	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.72370	10.72370	10.82180	10.82180		10.91	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	246.21300	0.24621	190.68250	0.19068	246.213	11.36	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	1.63520	0.00164	2.30770	0.00231	1.635	16.94	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.72550	10.72550	10.82360	10.82360		10.92	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.12830	0.00013	0.11720	0.00012	0.128	18.72	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	124.09150	0.12409	155.27910	0.15528	124.091	12.07	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.74520	10.74520	10.84340	10.84340		11.09	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	220.60000	0.22060	273.43200	0.27343	220.600	11.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.75780	10.75780	10.85610	10.85610		11.11	238,500,426.00	22,170	699,878.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.87470	0.00087	0.91650	0.00092	0.875	15.72	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.01170	0.00101	1.05970	0.00106	1.012	15.31	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.04950	0.00105	1.09930	0.00110	1.050	15.21	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.26400	0.00126	1.32250	0.00132	1.264	14.70	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	7.46750	0.00747	6.78580	0.00679	7.468	10.96	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	17.39520	0.01740	14.39420	0.01439	17.395	10.54	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	25.01370	0.02501	20.05470	0.02005	25.014	10.34	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	34.27250	0.03427	26.86420	0.02686	34.273	10.17	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	35.48380	0.03548	27.73980	0.02774	35.484	10.15	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	37.12770	0.03713	28.64270	0.02864	37.128	10.17	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	40.58250	0.04058	30.52900	0.03053	40.583	10.21	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	44.26570	0.04427	32.52890	0.03253	44.266	10.24	4,426.57	100	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	54.51980	0.05452	38.07070	0.03807	54.520	10.33	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	74.24030	0.07424	53.34990	0.05335	74.240	10.46	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	437.64140		0.43764		513.86650	0.51387	437.641	10.50	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	105.05900		0.10506		77.99410	0.07799	105.059	10.64	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	369.88230		0.36988		439.81680	0.43982	369.882	10.67	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	112.08230		0.11208		83.71680	0.08372	112.082	10.67	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	363.50350		0.36350		432.77920	0.43278	363.503	10.69	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	119.39790		0.11940		89.71240	0.08971	119.398	10.71	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	130.92250		0.13092		99.23080	0.09923	130.923	10.76	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	326.77430		0.32677		392.02900	0.39203	326.774	10.79	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	138.97430		0.13897		105.92900	0.10593	138.974	10.79	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	147.32160		0.14732		112.91210	0.11291	147.322	10.83	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	309.40610		0.30941		372.61120	0.37261	309.406	10.85	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	151.60610		0.15161		116.51120	0.11651	151.606	10.85	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	174.13610		0.17414		135.58670	0.13559	174.136	10.93	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	271.46080		0.27146		329.82470	0.32982	271.461	10.97	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	203.58140		0.20358		160.86950	0.16087	203.581	11.04	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	274.10330		0.27410		219.21230	0.21921	274.103	11.44	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	198.38120		0.19838		240.63390	0.24063	198.381	11.48	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	169.40350		0.16940		205.34730	0.20535	169.403	11.85	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	149.96580		0.14997		181.80830	0.18181	149.966	12.15	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	392.16580		0.39217		325.70830	0.32571	392.166	12.15	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	124.14020		0.12414		150.31800	0.15032	124.140	12.60	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	98.18300		0.09818		0.00000	0.00000	98.183	13.19	9,818.30	100	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	83.60270		0.08360		100.27110	0.10027	83.603	13.61	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	77.36280		0.07736		92.38370	0.09238	77.363	13.83	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	69.55630		0.06956		82.75870	0.08276	69.556	14.14	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	67.50770		0.06751		80.23160	0.08023	67.508	14.22	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	66.51160		0.06651		79.00450	0.07900	66.512	14.27	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	808.71160		0.80871		722.90450	0.72290	808.712	14.27	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	65.53390		0.06553		77.79850	0.07780	65.534	14.31	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	40.96050		0.04096		47.57490	0.04757	40.961	15.80	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	32.51510		0.03252		38.56280	0.03856	32.515	16.27	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,274.71510		1.27472		1,182.46280	1.18246	1,274.715	16.27	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	21.89710		0.02190		25.78970	0.02579	21.897	17.13	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	19.57870		0.01958		23.00780	0.02301	19.579	17.38	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	18.53030		0.01853		21.75090	0.02175	18.530	17.51	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	17.31380		0.01731		20.29250	0.02029	17.314	17.67	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	11.61220		0.01161		13.48260	0.01348	11.612	18.65	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.77030		10.77030		10.86870	10.86870		11.10	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	116.50420		0.11650		88.00490	0.08800	116.504	10.69	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	131.37650		0.13138		100.32770	0.10033	131.376	10.76	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.77760		10.77760		10.87600	10.87600		11.20	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	261.60320		0.26160		212.47730	0.21248	261.603	11.40	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	9.70610		0.00971		13.46120	0.01346	9.706	19.09	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.78320		10.78320		10.88170	10.88170		11.21	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.47490		0.00047		0.43980	0.00044	0.475	17.46	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	190.82620		0.19083		226.50350	0.22650	190.826	12.02	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.80010		10.80010		10.89890	10.89890		11.51	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	296.28140		0.29628		350.93880	0.35094	296.281	11.40	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 29/10/2014	Any day expiry		10.83960	10.83960	10.93880	10.93880		11.82	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.30190	0.00130		1.27620	0.00128	1.302	17.17	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	280.28110	0.28028		233.17860	0.23318	280.281	11.73	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	177.33700	0.17734		204.24500	0.20424	177.337	13.20	0.00	0	5,000.00
\$ / R	13.33	Call	Any day expiry	26.12830	0.02613		26.89660	0.02690	26.128	20.46	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.85090	10.85090	10.95030	10.95030		11.84	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	59.06800	0.05907		47.21970	0.04722	59.068	10.96	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	89.87030	0.08987		101.02420	0.10102	89.870	15.47	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.89040	10.89040	10.99020	10.99020		12.05	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	290.99050	0.29099		244.71050	0.24471	290.990	11.86	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	39.59840	0.03960		40.25920	0.04026	39.598	21.41	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.89600	10.89600	10.99590	10.99590		12.07	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.41400	0.00241		2.32670	0.00233	2.414	16.84	0.00	0	5,000.00
\$ / R	11.25	Call	Any day expiry	231.42910	0.23143		261.70280	0.26170	231.429	13.17	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.92050	10.92050	11.02070	11.02070		12.09	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.92240	10.92240	11.02260	11.02260		12.09	707,771,520.00	64,800	155,064.00
\$ / R	9.09	Put	Foreign Exchange Future	10.89890	0.01090		10.21600	0.01022	10.899	14.14	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	18.85930	0.01886		17.24740	0.01725	18.859	12.93	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	32.64060	0.03264		29.15060	0.02915	32.641	11.75	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	40.89470	0.04089		34.14050	0.03414	40.895	11.59	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	54.06220	0.05406		44.69970	0.04470	54.062	11.46	0.00	0	46,500.00
\$ / R	10.10	Call	Foreign Exchange Future	890.00290	0.89000		978.81980	0.97882	890.003	11.35	0.00	0	1,260.00
\$ / R	10.10	Put	Foreign Exchange Future	67.60290	0.06760		56.21980	0.05622	67.603	11.35	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	725.54200	0.72554		809.35130	0.80935	725.542	11.14	0.00	0	1,130.00
\$ / R	10.34	Put	Foreign Exchange Future	111.79800	0.11180		94.24260	0.09424	111.798	11.09	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	114.07850	0.11408		96.19470	0.09619	114.079	11.08	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	117.03350	0.11703		98.17940	0.09818	117.034	11.10	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	123.09030	0.12309		102.24740	0.10225	123.090	11.14	0.00	0	500.00
\$ / R	10.44	Put	Foreign Exchange Future	142.44700	0.14245		115.26410	0.11526	142.447	11.25	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	145.84670	0.14585		117.55640	0.11756	145.847	11.27	0.00	0	5,000.00
\$ / R	10.50	Put	Foreign Exchange Future	163.59490	0.16359		132.91460	0.13291	163.595	11.36	0.00	0	22,500.00
\$ / R	10.55	Put	Foreign Exchange Future	182.59940	0.18260		149.48880	0.14949	182.599	11.45	0.00	0	900.00
\$ / R	10.63	Put	Foreign Exchange Future	215.60870	0.21561		178.56490	0.17856	215.609	11.60	0.00	0	2,359.00
\$ / R	10.70	Put	Foreign Exchange Future	247.10480	0.24710		206.59910	0.20660	247.105	11.72	0.00	0	2,902.00
\$ / R	10.73	Call	Foreign Exchange Future	453.73820	0.45374		511.95280	0.51195	453.738	11.78	0.00	0	6,524.00
\$ / R	10.74	Call	Foreign Exchange Future	448.57980	0.44858		506.30220	0.50630	448.580	11.80	0.00	0	3,900.00
\$ / R	10.82	Put	Foreign Exchange Future	306.63650	0.30664		260.24910	0.26025	306.637	11.94	0.00	0	41,000.00
\$ / R	10.86	Call	Foreign Exchange Future	390.39680	0.39040		442.27780	0.44228	390.397	12.02	0.00	0	1,000.00
\$ / R	10.93	Put	Foreign Exchange Future	368.20200	0.36820		315.49360	0.31549	368.202	12.18	0.00	0	79,241.00
\$ / R	11.00	Put	Foreign Exchange Future	411.99650	0.41200		353.56360	0.35356	411.997	12.39	0.00	0	35,000.00
\$ / R	11.10	Put	Foreign Exchange Future	478.05720	0.47806		415.31990	0.41532	478.057	12.70	0.00	0	4,505.00
\$ / R	11.20	Put	Foreign Exchange Future	547.87920	0.54788		481.19430	0.48119	547.879	13.00	0.00	0	250.00
\$ / R	11.63	Call	Foreign Exchange Future	175.19340	0.17519		195.40120	0.19540	175.193	14.32	0.00	0	1,000.00
\$ / R	12.00	Call	Foreign Exchange Future	125.07650	0.12508		138.24620	0.13825	125.076	15.47	0.00	0	28,500.00
\$ / R	12.01	Call	Foreign Exchange Future	123.97300	0.12397		137.02320	0.13702	123.973	15.50	0.00	0	500.00
\$ / R	12.10	Call	Foreign Exchange Future	114.60830	0.11461		126.62320	0.12662	114.608	15.76	0.00	0	7,841.00
\$ / R	12.29	Call	Foreign Exchange Future	97.73640	0.09774		107.41680	0.10742	97.736	16.33	0.00	0	1,402.00
\$ / R	12.30	Call	Foreign Exchange Future	96.94320	0.09694		106.51790	0.10652	96.943	16.36	0.00	0	1,130.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	58.31080	0.05831	62.73060	0.06273	58.311	18.44	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	56.12840	0.05613	60.27260	0.06027	56.128	18.62	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	53.40670	0.05341	54.63860	0.05464	53.407	19.43	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	53.23720	0.05324	54.42780	0.05443	53.237	19.53	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	24.98740	0.02499	29.08460	0.02908	24.987	23.90	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.92800	10.92800	11.02830	11.02830		12.08	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	296.49790	0.29650	250.88900	0.25089	296.498	11.89	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	52.29710	0.05230	51.17340	0.05117	52.297	22.14	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.94300	10.94300	11.04350	11.04350		12.20	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.56000	0.00356	3.38670	0.00339	3.560	16.63	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	289.35370	0.28935	323.77010	0.32377	289.354	12.95	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.01370	11.01370	11.11550	11.11550		12.41	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	5.31620	0.00532	4.46280	0.00446	5.316	16.33	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	307.32310	0.30732	263.21940	0.26322	307.323	12.03	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	357.47400	0.35747	396.11690	0.39612	357.474	12.95	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	75.77580	0.07578	78.29910	0.07830	75.776	23.25	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.06910	11.06910	11.17160	11.17160		12.56	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	312.12160	0.31212	269.04630	0.26905	312.122	12.08	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	81.95400	0.08195	94.52750	0.09453	81.954	22.96	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.07110	11.07110	11.17360	11.17360		12.56	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	7.24770	0.00725	5.63040	0.00563	7.248	16.27	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	429.39080	0.42939	472.67840	0.47268	429.391	12.81	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.10670	11.10670	11.20960	11.20960		12.67	366,521.10	33	23,601.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	96.15090	0.09615	83.61990	0.08362	96.151	11.68	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	142.18400	0.14218	123.93550	0.12394	142.184	11.65	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	193.51030	0.19351	169.30000	0.16930	193.510	11.61	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	290.30330	0.29030	249.91590	0.24992	290.303	11.99	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	309.14000	0.30914	267.10680	0.26711	309.140	12.07	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	364.15390	0.36415	317.64500	0.31765	364.154	12.28	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	243.80040	0.24380	266.07890	0.26608	243.800	14.89	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	163.22110	0.16322	177.68600	0.17769	163.221	16.37	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	126.38570	0.12639	137.12660	0.13713	126.386	17.42	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	102.49610	0.10250	105.98130	0.10598	102.496	21.85	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.12860	11.12860	11.23190	11.23190		12.70	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	316.50460	0.31650	273.39850	0.27340	316.505	12.14	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	82.71400	0.08271	97.21600	0.09722	82.714	22.78	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.19460	11.19460	11.29890	11.29890		13.00	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	320.89730	0.32090	278.48280	0.27848	320.897	12.23	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	86.90950	0.08691	100.18720	0.10019	86.910	22.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.25440	11.25440	11.35960	11.35960		13.15	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	324.46680	0.32447	281.94510	0.28195	324.467	12.30	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	90.24100	0.09024	98.88950	0.09889	90.241	22.58	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39940	11.39940	11.39940	11.39940		13.17	113,994.00	10	7,436.00
\$ / R	On 26/06/2015	Any day expiry			11.31620	11.31620	11.42240	11.42240		13.28	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	327.03630	0.32704	287.72250	0.28772	327.036	12.35	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	86.39840	0.08640	91.94910	0.09195	86.398	22.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.38500	11.38500	11.49140	11.49140		13.50	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	331.00030	0.33100	295.13520	0.29514	331.000	12.45	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	87.98990	0.08799	99.12350	0.09912	87.990	22.01	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.44550	11.44550	11.55200	11.55200		13.60	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	334.71330	0.33471	298.23850	0.29824	334.713	12.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	86.85290	0.08685	94.86560	0.09487	86.853	21.88	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.48300	11.48300	11.58960	11.58960		13.69	17,224,500.00	1,500	1,500.00
\$ / R	On 28/09/2015	Any day expiry			11.51220	11.51220	11.61890	11.61890		13.69	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	337.28830	0.33729	301.61850	0.30162	337.288	12.61	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.70170	0.08670	98.14460	0.09814	86.702	21.60	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.57480	11.57480	11.68160	11.68160		13.86	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	338.70760	0.33871	304.39300	0.30439	338.708	12.65	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	95.62720	0.09563	103.25560	0.10326	95.627	21.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.63310	11.63310	11.74010	11.74010		13.93	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	339.45990	0.33946	305.76600	0.30577	339.460	12.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	84.62130	0.08462	96.26100	0.09626	84.621	21.30	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.67270	11.67270	11.77980	11.77980		13.91	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,091.01370	1.09101	1,160.82210	1.16082	1,091.014	12.83	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.68730	11.68730	11.79440	11.79440		13.98	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	339.25780	0.33926	307.05490	0.30705	339.258	12.68	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.73590	0.07774	88.81390	0.08881	77.736	21.12	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.75780	10.75780	10.85610	10.85610		11.11	161,367.00	15	1,055.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.92240	10.92240	11.02260	11.02260		12.09	0.00	0	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	45,894.50700	0.45895	51,765.24990	0.51765	45,894.507	11.76	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.10670	11.10670	11.20960	11.20960		12.67	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.28590	18.28590	18.46510	18.46510		10.92	3,254,890.20	178	39,170.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	18.02080	0.01802	16.67540	0.01668	18.021	12.45	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	48.04640	0.04805	39.65280	0.03965	48.046	10.47	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	60.02960	0.06003	48.28400	0.04828	60.030	10.05	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	107.25920	0.10726	72.38140	0.07238	107.259	10.13	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	120.33340	0.12033	82.22040	0.08222	120.333	10.19	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	170.03140	0.17003	213.40040	0.21340	170.031	12.35	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	97.51370	0.09751	131.25390	0.13125	97.514	12.82	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	91.88240	0.09188	124.71420	0.12471	91.882	12.84	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	65.68330	0.06568	93.82690	0.09383	65.683	12.92	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.54740	18.54740	18.72900	18.72900		11.74	4,451,376.00	240	7,171.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	569.44460	0.56944	482.07310	0.48207	569.445	11.69	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.67400	18.67400	18.85830	18.85830		12.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	453.83400	0.45383	390.13180	0.39013	453.834	11.65	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	592.26430	0.59226	515.68260	0.51568	592.264	11.91	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	663.15590	0.66316	580.63370	0.58063	663.156	12.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	176.66810	0.17667	208.98550	0.20899	176.668	15.02	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	118.03370	0.11803	141.82990	0.14183	118.034	15.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	116.61690	0.11662	140.19580	0.14020	116.617	15.56	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.83220	18.83220	19.01620	19.01620		12.47	2,259,864.00	120	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150	19.30150	19.30150	19.30150		12.84	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10562	0.10562	0.10639	0.10639		11.70	528.11	5	2,760.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10730		0.10730		0.10808	0.10808		13.84	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10921		0.10921		0.11002	0.11002		14.14	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.62730		14.62730		14.74870	14.74870		10.74	0.00	0	70,085.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	16.03820		0.01604		12.50370	0.01250	16.038	10.10	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	41.57390		0.04157		33.69240	0.03369	41.574	9.87	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	67.99720		0.06800		51.71540	0.05172	67.997	10.04	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	153.03440		0.15303		121.29160	0.12129	153.034	10.39	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	164.16310		0.16416		130.63450	0.13063	164.163	10.42	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	65.81100		0.06581		81.66670	0.08167	65.811	13.42	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	29.04370		0.02904		36.86900	0.03687	29.044	14.91	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.85610		14.85610		14.97990	14.97990		11.61	6,685,245.00	450	13,202.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	51.13660		0.05114		43.90520	0.04391	51.137	10.94	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	80.74900		0.08075		69.50160	0.06950	80.749	10.85	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	138.87420		0.13887		157.07560	0.15708	138.874	14.22	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.11420		15.11420		15.24120	15.24120		12.07	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.51030		15.51030		15.51030	15.51030		12.45	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			495.84300		495.84300		494.28400	494.28400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			503.27200		503.27200		501.70000	501.70000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			511.06900		511.06900		509.47900	509.47900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.50900		424.50900		423.98600	423.98600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.86900		430.86900		430.34700	430.34700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.14200		499.14200		498.35200	498.35200			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			506.62000		506.62000		505.82900	505.82900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			453.65100		453.65100		452.72100	452.72100			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			460.44700		460.44700		459.51300	459.51300			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			467.58100		467.58100		466.63800	466.63800			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.07660		10.07660		10.12940	10.12940		10.45	0.00	0	13,764.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.16810		10.16810		10.22160	10.22160		10.71	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	64.82440		0.06482		54.56300	0.05456	64.824	10.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	145.55050		0.14555		129.71930	0.12972	145.550	10.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	359.47720		0.35948		392.65740	0.39266	359.477	10.72	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	125.24570		0.12525		142.78500	0.14278	125.246	11.87	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	116.14150		0.11614		132.98020	0.13298	116.141	11.97	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.27310		10.27310		10.32850	10.32850		11.45	0.00	0	150.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43960		10.43960		10.43960	10.43960		11.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.99970		9.99970		10.05760	10.05760		9.66	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.13110		10.13110		10.18950	10.18950		11.04	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			33.22210		33.22210		-61.46950	-61.46950			0.00	0	1,942.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future	700.01430		700.01430		773.13920	773.13920			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	781.88360		781.88360		858.36250	858.36250			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	88.50230		88.50230		12.69870	12.69870			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	640.01600		640.01600		712.35050	712.35050			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	81.98580		81.98580		100.58480	100.58480			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future	20.46890		20.46890		94.81540	94.81540			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future	1,616.26460		1,616.26460		2,611.03260	2,611.03260			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future	12.02810		12.02810		12.11560	12.11560		10.81	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.22250		12.22250		12.31180	12.31180		11.69	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.44210		12.44210		12.53430	12.53430		12.42	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.71890		1.71890		1.73320	1.73320		10.39	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.73850		1.73850		1.75300	1.75300		11.49	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.95903		123.95903		123.91890	123.91890			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.35148		124.35148		124.31204	124.31204			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future	9.70490		84.04473		9.74165	83.77575			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.80568		81.52006		9.84349	81.24805			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.90673		82.78418		9.94569	82.50868			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	452.51700		452.51700		451.66400	451.66400			13,575,510.00	3	524.00
GOVI	On 06/11/2014	GOVI	459.29600		459.29600		458.44000	458.44000			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	466.41300		466.41300		465.54900	465.54900			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.03501		117.03501		116.99769	116.99769			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.80422		118.80422		118.76766	118.76766			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	121.89960		121.89960		121.86012	121.86012			0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.74244		123.74244		123.70358	123.70358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014		Bond Future	121.90752	121.90752		121.86806	121.86806			0.00	0	5,218.00
I2046	On 06/11/2014		Bond Future	122.40501	122.40501		122.36623	122.36623			0.00	0	0.00
I2050	On 07/08/2014		Bond Future	127.29546	127.29546		127.25386	127.25386			0.00	0	2,720.00
I2050	On 06/11/2014		Bond Future	129.21943	129.21943		129.17858	129.17858			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014		Index Future	216.58600	216.58600		216.37800	216.37800			0.00	0	1,267.00
IGOV	On 06/11/2014		Index Future	219.85700	219.85700		219.65100	219.65100			0.00	0	87.00
IGOV	On 05/02/2015		Index Future	223.29000	223.29000		223.08300	223.08300			0.00	0	0.00
ILBI	On 07/08/2014		Index Future	587.39800	587.39800		587.21600	587.21600			0.00	0	210.00
ILBI	On 06/11/2014		Index Future	596.27500	596.27500		596.09600	596.09600			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014		Can-Do Interest Rate	143.34157	143.34157		143.29891	143.29891			0.00	0	635.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	5.80000	94.20000		5.80000	94.20000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.06000	93.94000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.12000	93.88000		6.16000	93.84000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.26000	93.74000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.32000	93.68000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.46000	93.54000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.72000	93.28000		6.77000	93.23000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.98000	93.02000		7.04000	92.96000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.15000	92.85000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.31000	92.69000		7.36000	92.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.44000	92.56000		7.50000	92.50000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.57000	92.43000		7.62000	92.38000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.32890	9.32890		9.38580	9.38580		7.53	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.39160	9.39160		9.44840	9.44840		9.35	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.35970	1.35970		1.35860	1.35860			0.00	0	225.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.36010	1.36010		1.35900	1.35900			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.73698	112.49524		6.77866	112.44972		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	6.95377	107.36944		7.00716	107.32448		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.28503	109.03472		7.36098	108.98996		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future			8.34458		117.89505		8.37606	117.62867		9.70	381,272,591.70	3,234	48,900.00
R186	On 07/08/2014	Bond Future	7.60	Call	82.83000		0.08283		82.56000	0.08256	82.830	9.36	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	526.77000		0.52677		505.23000	0.50523	526.770	9.51	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,221.96000		1.22196	1,162.16000	1.16216		1,221.960	9.61	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,258.27000		1.25827	1,425.94000	1.42594		1,258.270	9.68	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	537.19000		0.53719	641.93000	0.64193		537.190	9.81	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	236.88000		0.23688	298.49000	0.29849		236.880	9.93	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	71.00000		0.07100	96.91000	0.09691		71.000	10.07	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.42302		119.66256		8.45550	119.39350		10.29	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	919.57000		0.91957	1,000.87000	1.00087		919.570	10.60	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.49866		116.22248		8.53223	115.95020		10.92	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,291.52000		2.29152	2,406.71000	2.40671		2,291.520	11.04	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			286.36609		286.36609		286.27584	286.27584			0.00	0	905.00
R197	On 06/11/2014	Bond Future			290.69447		290.69447		290.60605	290.60605			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.94336		102.19509		5.98411	102.18045		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.46748		229.46748		229.39359	229.39359		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			232.93556		232.93556		232.86352	232.86352			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.20014		100.73913		8.22161	100.61136		7.95	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.28974		98.32921		8.31193	98.20067		8.65	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.37882		99.85370		8.40184	99.72402		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.34208		105.82308		7.37497	105.73218		3.03	0.00	0	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	53.05000		0.05305	50.29000	0.05029		53.050	2.94	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.47044		103.24650		7.50616	103.15539		3.13	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	215.80000		0.21580	203.65000	0.20365		215.800	3.04	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	301.04000		0.30104	284.64000	0.28464		301.040	3.06	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.60733		104.84741		7.64659	104.75578		3.09	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,114.35000		1.11435	1,072.66000	1.07266		1,114.350	3.08	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 07/08/2014	Bond Future			8.87278		92.98743		8.90939	92.69925			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.95267		94.38229		8.99032	94.09078			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.03146		91.83869		9.07023	91.54352			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.08006		94.75198		9.11659	94.42068			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.15575		96.17324		9.19325	95.83808			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.23033		93.40704		9.26889	93.06746			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.59793		102.58974		7.63027	102.47061		4.45	0.00	0	14,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	359.07000		0.35907		420.39000	0.42039	359.070	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.70712		104.12777		7.74147	104.00801		4.43	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	706.67000		0.70667		762.50000	0.76250	706.670	4.48	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.81630		101.70754		7.85301	101.58679		4.59	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.18171		99.44354		9.22322	99.03236			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.25704		96.50837		9.29969	96.09214			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.33155		98.00472		9.37543	97.58285			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.83986		97.97668		7.86690	97.86096		5.76	0.00	0	32,970.00
R207	On 06/11/2014	Bond Future			7.93988		99.44591		7.96823	99.32958		5.81	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.04060		97.34662		8.07050	97.22929		6.01	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.11512		99.01483		8.14609	98.89871		6.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,529.71000		1.52971		1,492.95000	1.49295	1,529.710	5.88	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.00472		96.09624		8.03148	95.96599		6.69	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	383.54000		0.38354		445.92000	0.44592	383.540	6.70	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.10004		94.13891		8.12790	94.00784		7.13	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	871.68000		0.87168		930.42000	0.93042	871.680	7.21	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.19383		95.59867		8.22296	95.46633		7.09	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 07/08/2014	Bond Future			9.00077		76.26296		9.03715	75.99054		14.28	0.00	0	25,573.00
R209	On 06/11/2014	Bond Future			9.07299		74.26003		9.11029	73.98445		15.97	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,203.93000		1.20393		1,152.51000	1.15251	1,203.930	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,823.70000		1.82370		1,748.94000	1.74894	1,823.700	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,439.65000		2.43965		2,343.71000	2.34371	2,439.650	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,610.05000		2.61005		2,508.58000	2.50858	2,610.050	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,786.83000		2.78683		2,679.78000	2.67978	2,786.830	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,261.19000		2.26119		2,407.06000	2.40706	2,261.190	15.97	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,580.25000		1.58025		1,698.33000	1.69833	1,580.250	16.12	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,401.80000		1.40180		1,511.39000	1.51139	1,401.800	16.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	779.85000		0.77985		854.15000	0.85415	779.850	16.41	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	717.62000		0.71762		787.75000	0.78775	717.620	16.44	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	659.78000		0.65978		725.89000	0.72589	659.780	16.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.14290		75.41160		9.18119	75.13235		16.40	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.07935		172.07935		172.02424	172.02424			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.64090		172.64090		172.58694	172.58694			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.90466		130.90466		130.86613	130.86613			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.88358		132.88358		132.84595	132.84595			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			134.99084		134.99084		134.94762	134.94762			204,916,095.12	1,518	20,029.00
R212	On 06/11/2014	Bond Future			137.03156		137.03156		136.98919	136.98919			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.87362		87.03426		8.90501	86.79701		12.48	0.00	0	24,257.00
R213	On 06/11/2014	Bond Future			8.95219		84.79826		8.98442	84.55841		13.93	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.02982		86.11302		9.06296	85.87022		14.27	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.10027		77.02420		9.13664	76.74164		14.80	0.00	0	6,154.00
R214	On 06/11/2014	Bond Future			9.17285		74.89107		9.21016	74.60510		16.58	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,118.11000		3.11811		3,001.33000	3.00133	3,118.110	16.55	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,248.35000		1.24835		1,350.71000	1.35071	1,248.350	16.95	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 05/02/2015	Bond Future	9.24444		76.05225		9.28276	75.76250		16.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future	21,101.45000		21,101.45000		21,279.90000	21,279.90000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.94400		4.94400		4.96940	4.96940		8.48	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.92560		4.92560		4.95020	4.95020		9.53	0.00	0	0.00

Total for Derivatives : **1,581,068,673.10** **99,476** **3 691 567.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.91969			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.21000		103.33885		7.21000	103.31895			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.03643			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.75500		104.35670		8.75500	104.33240			1,751,000,000,000.00	200,000,000	4,300,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.40884			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.44500		102.06295		9.44500	102.03722			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.65890			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.75591			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.62000		96.13051		9.62000	96.10597			0.00	0	100,000,000.00
AB06	On 27/03/2015	Spot Bond	7.31000		102.55335		7.31000	102.53335			0.00	0	163,700,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.10160			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.90000		104.89648		8.90000	104.87165			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000		137.48500		1.28000	137.42104			0.00	0	110,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.23000		128.00311		2.23000	270.29015			0.00	0	50,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.62412			0.00	0	2,057,500.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.56563			0.00	0	120,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.15944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.16594			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.17014			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.48803			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.58732			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.43666			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond		7.97000	105.61485		7.97000	105.59242			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.64179			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.67500	102.69849		7.67500	102.67732			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.11850			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63268			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.70022			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.51532			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.77094			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.99954			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.04389			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.46964			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.99949			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.93000	129.76732		2.93000	129.70124			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.03000	117.92679		4.03000	117.86319			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.78000	104.36087		4.78000	104.30237			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	107.16489		5.95000	107.10143			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.30000	114.49286		11.30000	114.45811			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37728			0.00	1,700,000,000	2,900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.87177			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.86610			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85964			0.00	200,000,000	6,900,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.53000	111.98289		4.53000	111.92094			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	56.11116		100.00000	55.97523			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000	170.73130		1.97000	170.64871			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.71687		2.76000	159.63621			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	172.91646		2.00000	172.83259			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18053		7.91000	105.18052			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.18236		1.79000	183.09464			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.29625	75.08987		8.29625	75.07348			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.29625	75.08987		8.29625	75.07348			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03867			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.32000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	88.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49501			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38597			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.69000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.21500	100.82734		7.21500	100.80809			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	88.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.96165			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.50000		110.62127		7.50000	110.59913			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45766			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	85.79000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	85.54000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000		95.81639		2.54000	107.30840			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.89111		2.49000	156.77005			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000		116.58871		2.39000	208.46129			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	84.93000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.78000		90.76943		9.78000	90.74588			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	94.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	98.47000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.01721			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	90.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.12500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.38278		9.63000	106.35545			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	111.31500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.73500	105.60030		9.73500	105.57288			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.15000	89.67925		9.15000	89.65733			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.73000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.84000			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		9.83000	104.89939		9.83000	104.87189			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.29479			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.18133			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.50000	107.01524		8.50000	106.99103			0.00	0	1,435,100,000.00
ABS11	On 09/04/2021	Spot Bond		9.15500	103.35157		9.15500	103.32629		4,577,500,000,000.00	500,000,000	1,000,000,000.00	
ABS5	On 01/05/2015	Spot Bond		7.16000	102.16948		7.16000	102.14995			0.00	0	630,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.07500	96.60302		9.07500	96.57960			0.00	0	606,900,000.00
ABS7	On 11/09/2026	Spot Bond		9.95500	94.47371		9.95500	94.44877		1,991,000,000,000.00	200,000,000	1,100,000,000.00	
ABS9	On 17/03/2016	Spot Bond		7.86000	104.94226		7.86000	104.92028			0.00	0	15,100,000.00
ABSI2	On 07/12/2023	Spot Bond		2.04000	216.56616		2.04000	274.25604			0.00	0	50,000,000.00
ABSI3	On 31/01/2017	Spot Bond		1.22000	126.91827		1.22000	129.68885			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.10000	128.59873		2.10000	131.11789			0.00	0	10,000,000.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00301		100.00000	0.00300			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	46.75737		100.00000	46.64284			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.66000	105.76922		11.66000	105.73665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96735			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	3.57001		100.00000	3.56137			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.99163			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33537			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94307			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	63.68772		11.00000	63.66952			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	21.27895		100.00000	21.22740			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.03487			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04606			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02986			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.03324			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.03473			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.29955			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.29955			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.31923			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02718			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.31923			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.27986			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.86784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.02522				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.98005				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.03126				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.03441				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.03574				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.03305				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.02719				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.59500	101.81242	9.59500	101.84638				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.25142				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.93354				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	83.59169				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.16854				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.21464				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.02981				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.73937				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.73937				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.61012				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.02641				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.02560				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.07222				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.49231				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.07242				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88644				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL141	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.84908			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.06477			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.97381			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59585			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.03023			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02826			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01742			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01509			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01961			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02799			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02322			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01783			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01933			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.69251		10.23000	102.66468			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.02066			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01851			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	123.13843			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.69500		100.56437		9.69500	100.53836			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02751			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		113.83631		1.75000	113.80080			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.01920			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.01928			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.10749				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.10089				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.10683				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.61344				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99604				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95094				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.09971				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32895				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.10683				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.02506				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.03067				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.03242				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.01835				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02040				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.03292				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.03292				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11802				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.10486				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03971				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.43881				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.11802				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	92.77896				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.03523				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.11276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	119.73340			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	120.59566			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.09825			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.09732			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.67522			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.09983			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.10023			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.10419			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.09839			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.09825			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02862			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.95584			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23199			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.50034			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	14.75337		100.00000	14.71763			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.67805			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.74830			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.79505			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.28016			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.41100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.58537			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.24040			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.23500	98.47328		8.23500	98.45157			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.60659			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.87498			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.67500	102.01736		8.67500	101.99382			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.43000	115.08835		9.43000	115.05938			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	96.80851		100.00000	96.46643			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.31000	108.78474		7.31000	108.76352			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	94.64439		100.00000	94.40479			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.52000	98.98078		9.52000	98.95578			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.26759		100.00000	13.23823			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.26000	98.72580		10.26000	98.69896			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	161.51548		2.74000	161.43399			0.00	0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32584			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.33136			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34980			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.35003			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24822			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.76131			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09166			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.10089			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.09608			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.38600			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	104.93000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.34282			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.24852			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.09163			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.09030			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.93763			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.16500		104.47618		9.16500	104.45060			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.82256			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.25292			0.00	0	60,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.56766			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.99066			0.00	50,000,000	50,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.77742			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.72500		99.76065		9.72500	99.73477			0.00	0	1,011,600,000.00
BAW2	On 02/10/2015	Spot Bond	7.46500		107.68172		7.46500	107.66016			0.00	0	22,800,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.84726			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.86154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond		7.65500	102.26317		7.65500	102.24216			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.05000	104.75115		9.05000	104.72582			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.18165	101.74241		11.18165	101.14819			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.13652	100.19982		11.13652	100.09255			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.18186	100.12898		11.18186	100.04098			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.86221			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.22187	100.06651		11.22187	99.96091			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.02672	99.17435		12.02672	99.13872			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.85890			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.85890			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.85897			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.43165	99.29639		11.43165	99.44229			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.35518	100.84911		11.35518	99.98183			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.13652	100.19982		11.13652	100.09255			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.30740	100.27057		11.30740	100.08289			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.47345	95.48001		10.47345	99.74816			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.86625			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.85979			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.85979			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.86730			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.66252			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.85863	99.00084		10.85863	99.32816			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.82500	98.04054		11.82500	98.00915			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.86388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond		11.75000	70.56087		11.75000	95.77669			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	97.73391			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87909			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	87.05606		9.28000	99.87407			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.86183			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.56500	67.38507		11.56500	95.69194		23,130,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.86593			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.86252			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.86252			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	97.49960			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.86757			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.86865			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.16330			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.63875			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.86865			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86730			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87368			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.86874			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.90686			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.18165	101.66431		14.18165	101.08854			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.42990	99.69125		15.42990	99.64632			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.31892	99.66166		14.31892	99.68528			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.81814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.81814			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.81814			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.81132			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.84203			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.49399	100.00000	100.00000	17.46080			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50758	100.00000	100.00000	18.46225			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84397	100.00000	100.00000	16.80272			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39751	100.00000	100.00000	10.37205			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39862	100.00000	100.00000	10.37343			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.57109	100.00000	100.00000	12.54031			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89263	100.00000	100.00000	10.86596			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20451			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.18853			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	6.74306	100.00000	100.00000	6.70971			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	6.74306	100.00000	100.00000	6.70971			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	92.87532	100.00000	100.00000	92.63959			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	87.11217	100.00000	100.00000	86.90476			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	83.71560	100.00000	100.00000	83.52403			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	104.18128		1.94000	176.78396			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.35000	92.62903		8.35000	144.70138			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35000	93.92071		8.35000	145.05919			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.73500	96.63147		8.73500	96.60891			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.34397			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.02162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		8.16500	98.41838		8.16500	98.39698			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.02213			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26901			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.29517			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38235			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46951			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71310			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.77961		100.00000	15.74096			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.06473			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.11802			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14085			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14846			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.23974			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.36137			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.43518		100.00000	15.39738			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.43518		100.00000	15.39738			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15410			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16600			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.16924			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.60000	102.91626		8.60000	102.89271			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17897			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.19613			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.82220		100.00000	8.80083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		8.82220	100.00000	8.80083				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.02500		104.27218	7.02500	104.25228				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.19407				0.00	0	60,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.28309				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000	0.00000	98.75546				0.00	13,200,000,000	3,300,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.03255				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.61382				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.71314				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.60480				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.63582				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.69211				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.92557				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.31519				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		55.70855	100.00000	55.57359				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		20.52796	100.00000	20.47768				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.15842				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.77401				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47500		103.75884	7.47500	103.73815				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.70000		111.12658	9.70000	111.09798				0.00	0	276,900,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.69472				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.35000		103.39124	9.35000	103.36557				0.00	0	841,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.47500		102.90257	11.47500	102.87138				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.51768				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.72500		103.99123	11.72500	103.95850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92540			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.59000		100.61065		9.59000	100.58504			0.00	0	23,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.92947			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.16500		99.57735		12.16500	99.54487			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.12036			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.22565			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99815			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.47500		92.66555		10.47500	92.63984			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.18000		113.96407		10.18000	113.93316			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03000		110.27580		10.03000	110.24631			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.36000		115.10991		9.36000	115.08129			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.48571			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.95000		103.05759		11.95000	103.02509			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.02301			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.94629			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.24191			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.40873			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.75563			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.47098			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.54106			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.30060			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28707			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96681			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02989			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07592			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21549			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	99.86387		10.11000	99.83666			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21549			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59269			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.14301		2.76000	119.08274			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.17191		3.14000	119.05648			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.62616		8.25000	102.60362			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21549			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21549			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.33974		3.10000	118.63663			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.09501		2.40000	118.40535			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07488			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.58377			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.39386			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.56000	101.52624		8.56000	101.50299			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.71052			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.68713			0.00	5,500,000,000	5,500,000,000.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.32797			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.33879			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.61000	101.63358		8.61000	101.61018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	8.61000	101.63358		8.61000	101.61018			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.66000	100.43883		8.66000	100.41557			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03260			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04422			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33762			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33762			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.23160			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84413			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03431			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60229			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.64034			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.12758		9.35000	103.10155			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.12758		9.35000	103.10155			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60223			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60385			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97963			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.15648			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.96111			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33018			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33018			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33018			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.33018		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.38755		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49318		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61571		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61571		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61571		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.61571		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.49268		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.49500	102.96628	9.49500	102.94033		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.70728		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.75370		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.04823		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.90364		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54478		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54444		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49646		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.68850		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.72389		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70667		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.90054		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33759		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.03655		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96364		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.09957		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN284		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11473			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11473			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11473			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11473			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.36018			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.10349			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23566			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97728			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.20240			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88788			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97756			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74494			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.04032			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88793			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88793			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88096			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.11301			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51661			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.13661			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.46490			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.52967			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.61597			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.15778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.96907				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.06000	92.92255	11.06000	92.89536				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.58000	94.45681	11.58000	94.42792				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88643				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.11959				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.94658				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31057				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.30211				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.32655	8.80500	101.31987				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.10486				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.97775				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	117.93583				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.10973				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11170				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.11933				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.15007				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.01104				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.01104				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.01104				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.04620				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.15565				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88643				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.79365				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	106.91166			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23269			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.13855			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88574			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.08019			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.05140			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02041			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.11565			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22037			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.90523			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88917			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.15362			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.79250			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.79250			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.56713			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.15712			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.85210			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.82431			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.19676			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.09534			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.11276		10.55000	102.68964			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.24000	101.99513		10.24000	104.57362			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.98516			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.26766			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.38000	103.48274		12.38000	106.64474			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.32126			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.41000	106.48264		12.41000	106.37153			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.84000	105.82070		10.84000	105.71732			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.32126			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.27270			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.12719			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.11710			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.70713			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.10486			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88138			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.77500	102.59104		9.77500	102.49318			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85364			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11604			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	135,900,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.61214		7.01000	39.22299			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	151.47829			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	8.73500	96.63147		8.73500	134.96318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.35000	32.96287	8.35000	144.70138			0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.35000	33.37829	8.35000	145.05919			0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.77180			0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	90.69290			0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.68150			0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.68150			0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.03393			0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.02637			0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.02792			0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.10683			0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31057			0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.09706			0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.10222			0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.10155			0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.70469			0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.62769			0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	9.11000	108.79381	9.11000	106.36129			0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	9.05000	100.34358	9.05000	100.31932			0.00		0	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.38500	111.12299	10.38500	111.09225			0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	8.46000	103.65161	8.46000	103.62815			0.00		0	150,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.97500	106.63361	9.97500	106.60541			0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	10.02000	101.45583	10.02000	101.42873			0.00		0	100,000,000.00	
COT01	On 03/04/2023	Spot Bond	10.37000	94.91793	10.37000	94.89171			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond		11.08000	96.16356		11.08000	96.13522			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.08000	89.15973		11.08000	89.13347			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.71781			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.58215			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.46955			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.06349			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.29500	97.77197		11.29500	98.15598			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	11.60639		100.00000	11.57827			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10440			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.32500	97.53490		8.32500	97.51329			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.49228			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.36048			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.57471			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	72.60517		100.00000	72.46581			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.32192			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85274			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	102.31622			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.13829			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.11260			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.32856			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.44193			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.92500	100.73008		8.92500	100.70605			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.34000	114.25857		7.34000	114.23608			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond		8.61500	107.26771		8.61500	107.24272			0.00	0	4,072,370,000.00
DV23	On 27/02/2023	Spot Bond		9.12000	108.45838		9.12000	108.43167			0.00	0	4,083,793,600.00
DV24	On 18/02/2024	Spot Bond		9.23000	106.30030		9.23000	106.27380			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.81000	105.77529		9.81000	105.74732			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.27966			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		100.00000	77.03144		100.00000	75.23511		8,570,000,000,000,000.00	85,700,000,000	80,000,000,000	80,000,000,000.00
DVC005	On 23/06/2015	Spot Bond		100.00000	53.32240		100.00000	48.86817		8,000,000,000,000,000.00	80,000,000,000	40,000,000,000	40,000,000,000.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.67378			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.12719			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.26500	130.07578		8.26500	130.04669		354,403,200,000.00	42,880,000	2,027,400,000.00	2,027,400,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10861			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	102.89698		0.10000	133.84313			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.92000	123.05742		1.92000	122.99809			0.00	0	8,245,000,000.00
EL29	On 19/11/2029	Spot Bond		1.93000	110.53270		1.93000	110.47938			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.07500	109.67183		2.07500	109.61839			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.09000	101.32534		2.09000	101.27600			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.87500	107.40730		9.87500	107.37871			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.72500	107.90677		9.72500	107.87893		52,515,000,000,000.00	5,400,000,000	5,400,000,000	5,400,000,000.00
EMM03	On 04/05/2024	Spot Bond		10.13000	100.93052		10.13000	100.90341		153,976,000,000,000.00	15,200,000,000	15,100,000,000	15,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.50000		91.28247		10.50000	94.87743			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.66000		102.08172		10.66000	101.99869			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73409			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.52037			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.21719			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.85929			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65251			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.65748			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		79.28590		100.00000	79.11968			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		55.81068		100.00000	55.63644			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.70567		3.00000	129.63933			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.52000		101.13113		11.52000	101.09985			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.09184			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.34316			0.00	100,000,000	800,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.12538			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.14500		97.22805		10.14500	97.20177			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.81765			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.59029			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.84463			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.77949			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.75689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85962			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.83116			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72432			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.74445			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.70232			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.73209			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.69636			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72118			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.92000	103.40691		6.92000	103.38769			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.90500	106.03086		7.90500	106.00839			7,840,179,000.00	991,800	8,072,267,200.00
ES23	On 25/01/2023	Spot Bond		8.67000	112.11905		8.67000	112.09277			8,103,444,978,000.00	934,653,400	2,695,032,100.00
ES26	On 02/04/2026	Spot Bond		8.94000	93.96560		8.94000	93.94315			16,510,733,508,000.00	1,846,838,200	6,013,500,000.00
ES33	On 15/09/2033	Spot Bond		9.65000	83.43874		9.68500	83.15873			34,892,852,140,000.00	3,615,839,600	14,817,500,000.00
ES42	On 25/04/2042	Spot Bond		9.87500	88.44518		9.87500	88.42189			0.00	0	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.76412			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.78906			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.61621			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.98094			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.51421			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.38412			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.94866			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.71082		100.00000	11.68245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		11.39667	100.00000	11.36905				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.15465				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.16079				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.17301				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.18516				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.76000		102.95550	6.76000	102.93672				0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.56500		96.30100	9.56500	96.27641				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.26944				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.26937				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.30076				0.00	0	130,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	103.90058				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.50931				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	100.51799				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.47500		97.44745	10.47500	98.31313				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.36500		102.34412	11.36500	102.31323				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	98.62561				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		129.42729	2.20000	130.23164				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000		129.58198	2.07000	273.62525				0.00	0	150,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000		103.78688	2.25000	110.27038				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.12497	2.47000	157.12993				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000		118.47474	2.28000	211.83415				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.77000		110.29635	7.77000	110.27350				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.89400		61.35117	7.89400	60.67971				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47300		39.22620	9.47300	38.31616				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.71000	37.94232		9.71000	37.01966			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	62.32177		100.00000	62.20354			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.94500			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.91921			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.91921			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.59372			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90389			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04755			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22473			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02995			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04106			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.12419		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.12419		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11802			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11237			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.12791			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.11604			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.09980		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12352			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15259			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14804			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	13.79048		100.09221	13.75705			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.10512			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.58734			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.04673			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.06220			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.84662			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.14174			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.03826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.03964			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.02895			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.11013			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.14480			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.10815			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.76841		13.22500	57.74799			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.10182			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.10196			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.07333			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.10670			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	94.93999		3.49500	98.17173			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.11144			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.11144			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.72245			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88643			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.16947			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.79200			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.10486			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.10235			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.25425			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.12025			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.89577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.24084				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.36650				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.13829				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.10907				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.13816				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10116				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10868				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.11013				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.11013				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.15415				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.66695				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.76350				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48087				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.48087				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.11644				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46810				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46179				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.44910				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.45325				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.47403				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33297				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.47403				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.32733				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.09295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond		8.75000	100.15637		8.75000	101.18298			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.10400			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.47820			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.03861			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.03797			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33590			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.24678			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.44000	118.52272		3.44000	119.79348			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04014			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.04135			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.42000	108.98363		3.42000	119.95404			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.56000	99.63378		1.56000	125.87834			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.44000	106.17097		3.44000	119.79348			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.54000	103.25649		2.54000	125.50219			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.61000	104.08176		2.61000	130.68460			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40481			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	95.10443			0.00	2,600,000,000	1,300,000,000.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.24662			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.25091			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.02445			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.03936			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	105.15755			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.05931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05420			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.11315			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.22946			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.11302			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	104.51748			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.74171			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.07193			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.14872			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.20751		100.00000	9.18520			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.53892		4.68000	147.45692			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.55626			0.00	716,301,300	9,993,400,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.91969			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.08392			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.97036			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.59912			0.00	0	1,500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.94393			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.01354			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.11325			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.71750		2.18800	96.73666			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.09921		2.44000	131.88956			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.22172			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.81810		10.38000	101.78945			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.81810		10.38000	101.78945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.94488			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.31757			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.10619		2.58000	106.50709			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	202.39057		2.59000	202.49520			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.07427		2.55000	107.07918			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35242			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	201.51799		2.62000	201.61838			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.44902			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	108.90200		2.35000	109.23871			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	104.68884		2.64000	105.37401			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.58000	124.62878		2.58000	263.16247			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.08000	129.48262		2.08000	273.41539			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.80000	122.56226		2.80000	258.79733			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	102.34277		2.57000	127.01161			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.16920			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	131.18189		2.10000	127.10874			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37907			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63573			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.05965			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.47371		2.42000	106.42083			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.54833		104.97509	17.50393			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.41472		101.07593	21.36235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	14.34308	100.44759	14.30820				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.93953	100.76967	19.89089				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000	114.62902	2.11000	114.57314				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000	98.83150	2.21000	110.68612				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.46878				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	98.55302	2.24000	110.37415				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.64646				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000	127.51443	2.28000	341.14976				0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.02898				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.97112				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.92485				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.60695				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.51749				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.61548				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.77500	103.15647	5.77500	103.14032				0.00	0	25,110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.72000	103.85399	6.72000	103.83534				0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.64000	102.94318	7.64000	102.92222				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.05000	103.61289	8.05000	103.59067				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27500	109.19966	8.27500	109.17547				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.80500	101.83244	8.80500	101.80860				0.00	0	768,100,000.00
FRX20	On 01/10/2020	Spot Bond	9.00500	100.83105	9.00500	100.80679				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.58000	91.84115		9.58000	91.81781			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000	107.19632		9.71000	107.16855			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.01000	97.91642		10.01000	98.61978			300,300,000,000.00	30,000,000	560,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.30000	96.94597		10.30000	96.91908			618,000,000,000.00	60,000,000	130,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.52000	78.63516		10.52000	78.61313			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00952			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01296			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01432			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.01768			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.02311			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.02718			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.04475			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.61183			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.64406			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.67322			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.68007			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.69953			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.72874			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.75308			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.86004			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.81162			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	9.40000	102.14774		9.40000	102.12210			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83486			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.46237			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.14045			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.16523			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.21314			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.27256			0.00	750,000,000	250,000,000.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.35504			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.32502			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.63143			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.40507			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.48518			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.62319			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28160			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.74160			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	100.00000	9.86429		100.00000	9.83348		780,000,000,000,000.00	7,800,000,000	49,900,000,000.00	
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.54056			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98205			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.03955			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49161			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.70148			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.24041			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.07048			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.08406			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.00190			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.78707			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30404			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.13723	102.23660		8.13723	99.45140			1,952,935,200,000.00	240,000,000	60,000,000.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36511			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.48990	102.29758		8.48990	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44360			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.94009	102.37927		8.94009	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.53950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.44018			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.58912			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.64707			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.79436			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	103.49982		9.89000	103.47222			0.00	0	4,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.35500	110.47642		8.35500	110.45145			16,774,584,150,000.00	2,007,730,000	150,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000	131.58837		1.87000	277.86347			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000	134.59081		1.87000	284.20344			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.64500	100.23503		9.64500	100.20895			11,032,722,600,000.00	1,143,880,000	2,517,480,000.00
HWAY35	On 31/07/2035	Spot Bond	9.66500	100.00593		9.66500	99.97986			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	51.20000		100.00000	63.84496			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.61523		100.00000	16.57498			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	97.31337		100.00000	96.97429			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	44.55256		100.00000	44.44346			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.74174		100.00000	22.68604			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	54.33540		100.00000	66.14879			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	117.30559		1.60000	117.24996			11,708,517,120,000.00	7,317,823,200	96,596,946,700.00
I2038	On 31/01/2038	Spot Bond	1.82000	122.27508		1.82000	122.21637			1,098,337,604,000.00	603,482,200	68,253,921,500.00
I2046	On 31/03/2046	Spot Bond	1.91000	121.02092		1.91000	120.96256			464,709,494,000.00	243,303,400	96,574,967,600.00
I2050	On 31/12/2050	Spot Bond	2.00000	126.36960		2.00000	126.30830			576,244,800,000.00	288,122,400	30,207,215,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	94.30000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond	7.66000	104.78747		7.66000	104.76607			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87152			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.01768			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.16000	104.76472		8.16000	104.74196			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	8.30000	108.08656		8.30000	108.06268			0.00	0	0.00
IBL25		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70426			0.00	0	0.00
IBL26		On 18/08/2014	Spot Bond	4.53000	118.39163		4.53000	118.32610			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.98000	103.46926		7.98000	103.44690			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.94906			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.00447			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.38000	102.60643		1.38000	129.17236			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.17000	105.14989		2.17000	130.49679			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26179			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.10850			0.00	0	60,000,000.00
IBL39		On 02/04/2018	Spot Bond	8.42000	103.10754		8.42000	103.08431			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57517			0.00	30,000,000	60,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77140			0.00	0	10,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.77972			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.99500	96.49929		8.99500	96.47609			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.45500	93.87839		9.45500	93.85444			0.00	0	10,500,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51830			0.00	39,800,000	19,900,000.00
IBL49		On 02/04/2018	Spot Bond	8.50000	97.99463		8.50000	97.97234			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.50500	101.78418		9.50500	101.73335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03415		0.00		0	0.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.06466		0.00		0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.92000	101.64166	7.92000	101.61986		0.00		0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.77500	101.00955	8.77500	100.98559		0.00		0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.17872		0.00		0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.79424		0.00		0	0.00	
IBL58	On 13/02/2017	Spot Bond	8.07000	104.16223	8.07000	104.13947		0.00		0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.73500	105.04367	8.73500	105.01886		0.00		0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.87000	105.98930	9.87000	105.96109		0.00		0	0.00	
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.91145		0.00		0	0.00	
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.14490		0.00		0	0.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00441	100.00000	0.00440		0.00		0	0.00	
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.17289		0.00		0	0.00	
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.22529		0.00		0	0.00	
IDCG03	On 22/10/2020	Spot Bond	9.12500	97.75079	9.12500	97.72696		0.00		0	0.00	
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.92177	5.00000	100.90815		0.00		0	0.00	
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.92177	5.00000	100.90815		0.00		0	0.00	
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.01175	5.00000	101.99783		0.00		0	0.00	
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.92177	5.00000	100.90815		0.00		0	0.00	
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.12557	4.00000	101.11469		0.00		0	0.00	
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.48452		0.00		0	0.00	
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.45009		0.00		0	0.00	
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.87140		0.00		0	0.00	
IFM01	On 31/03/2016	Spot Bond	9.20000	108.19432	9.20000	108.16774		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.84468			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.50859		100.00000	7.49040			0.00	0	0.00
IN01Q		On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.15049			0.00	0	0.00
IN02Q		On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.91948			0.00	0	0.00
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.79557			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.66000	101.94842		9.66000	101.92229			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.54248			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25451			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.64014			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
IN248U		On 26/06/2014	Spot Bond	100.00000	68.64167		100.00000	99.72678			0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IN255U		On 11/09/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	98.64865		100.00000	99.83807			0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	98.25519		100.00000	97.99526			0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	96.46408		100.00000	96.21352			0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	94.74481		100.00000	94.50311			0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	97.63779		100.00000	96.87500			0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	94.41279		100.00000	93.68654			0.00	0	0.00
IN433U		On 12/08/2014	Spot Bond	100.00000	89.55883		100.00000	88.90511			0.00	0	0.00
IN434U		On 19/08/2014	Spot Bond	100.00000	85.17483		100.00000	84.58333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN435U	On 26/08/2014	Spot Bond	100.00000		81.20000	100.00000	99.17355				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		96.50819	100.00000	95.72357				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		91.27131	100.00000	90.56924				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.91924	5.90000	99.82251				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.80640	5.90000	99.70989				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.57442	6.00000	99.47673				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.34676	6.00000	99.24951				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.23332	6.00000	99.13629				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.99084	6.10000	98.89267				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.76209	6.10000	98.66438				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.88246				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.18165		101.08871	11.18165	100.69143				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.18165		99.63831	11.18165	99.68149				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.04265				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.42279				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.04212				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.47890	6.50000	101.46117				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.11473				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.91020				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	91.80847				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.15423				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.31932				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.04405				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.55105			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	103.40274			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.08499			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.08433			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.17986			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.87494			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.75722			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64901			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64148			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.47237			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.62329			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22626			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.50630			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		100.00000	69.26513		100.00000	69.13803			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.86730			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.48159			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92712			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.66616			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41552			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.44493			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond	8.67000	102.07372		8.67000	102.05005			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.17101			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67500	99.41458		9.67500	99.38905			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19682			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.90000	104.80588		8.90000	104.78108			0.00	0	220,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.77197			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.56722			0.00	0	80,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.04275			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74531			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.04389			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.84000	101.69436		8.84000	101.67033			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.85125			0.00	0	2,400,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.44546			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	97.69995		3.26000	121.24740			0.00	0	20,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65000	137.51907		3.65000	137.44631			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.84892			0.00	0	60,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.70031			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.59009			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.29637			0.00	0	50,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.95738			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.43152		3.60000	97.22213			0.00	0	400,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.60000	96.35113		3.60000	102.89750			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.33619			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.00911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.25451			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.56500	111.89848		10.56500	111.86718			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.46021			0.00	0	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.51907		3.65000	137.44631			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	99.57362		100.00000	99.30667			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	97.73669		100.00000	97.47949			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	95.97207		100.00000	95.72408			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	94.26264		100.00000	94.02340			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	92.97138		100.00000	92.26705			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	88.26087		100.00000	87.62590			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	96.15789		100.00000	95.52942			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.51610			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.22954			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.64268			0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.88698		5.90000	99.79030			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.77421		5.90000	99.67775			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.66170		5.90000	99.56546			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.31432		6.00000	99.21714			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.84366		6.10000	98.74579			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.72950		6.10000	98.63185			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.94192			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.53222			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.83830			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81594			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.67039			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.72981			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.46024			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44502			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45485			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47451			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38605			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29532			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.14586			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12178			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.80195			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.55079			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54511			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.84336			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36306			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20400			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02179			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.65376			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.11292			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	60.42476		100.00000	60.27838			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.16843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		63.67039	100.00000	63.51445				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.94547				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.88502	100.00000	22.82958				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.51726				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		88.24940	100.00000	88.03828				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		86.70456	100.00000	86.50385				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		62.52719	100.00000	62.37405				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		70.84905	100.00000	70.71464				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		61.92778	100.00000	61.77776				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		55.74830	100.00000	55.61324				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.24853				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.25790				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	100.00000		1.54917	100.00000	100.00000			5,000,000,000,000,000.00	50,000,000,000	25,000,000,000.00	
KCF03U	On 30/10/2014	Spot Bond	100.00000		88.74598	100.00000	88.46154				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.63535				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.34214				0.00	80,000,000	20,000,000.00
KW01	On 31/10/2027	Spot Bond	8.73000		139.23037	8.73000	139.19804				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.34460				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.13945				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.56552				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.55932				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.13008				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.00000		99.23980	9.00000	99.21567				0.00	0	1,436,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	9.15000	71.36655		9.15000	96.98323			0.00	0	30,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.60500	101.31590		9.60500	101.28965			0.00	0	18,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35289			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.66000	100.42390		10.66000	100.39541			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38486			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72649			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.77466			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.83237			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.29246			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.81246			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.15943			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.51701			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.06028			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.78164			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	68.48030		100.00000	68.35206			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	88.24940		100.00000	88.03828			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.04768			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	100.00000	12.11052		100.00000	5.92196		0,000,000,000,000,000.00	00,000,000,000	0	50,000,000,000.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	82.51121		100.00000	82.32662			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	97.63780		100.00000	96.87500			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.58279			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32223			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.45955			0.00	1,000,000,000	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.89176			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.20852			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.25891			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56335			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.75114			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.89631			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.22100			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30604			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		60.75402		100.00000	60.60684			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.17597		100.00000	21.12467			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		51.69915		100.00000	51.57391			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.91500		102.19024		8.91500	102.16590			0.00	0	123,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.80500		102.11387		8.80500	102.08984		23,254,005,000,000.00	2,641,000,000	2,216,000,000.00	
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.25808			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.24037			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.34665			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.46353			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.47394			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.52593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.19855			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.36078			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23500	102.62644		8.23500	102.60381			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.98500	101.06956		8.98500	105.70370			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.80000	100.85708		9.80000	105.82222			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44000	101.54342		6.44000	101.52603			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.01361			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.01702			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.80500	101.97013		9.80500	101.94329			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67500	103.30307		7.67500	103.28193			0.00	0	4,998,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.53421			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.16000	99.66751		9.16000	99.64312			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.15971			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.67500	105.43266		9.67500	104.60188			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.95288		100.00000	13.91908			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.51310			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.86000	99.64248		8.86000	99.61888			0.00	0	71,700,000.00
MTN02	On 13/07/2014	Spot Bond	5.92500	104.80578		5.92500	104.78881			0.00	0	0.00
MTN03	On 13/07/2015	Spot Bond	7.76000	105.81249		7.76000	105.79024			0.00	0	200,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.80000	108.06814		8.80000	108.04243			0.00	0	537,700,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.53898		100.89771	6.52301			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.62558		100.61875	6.60944			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.80446			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.81581			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.82134			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.88986			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.96950			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.41932		100.00000	0.41830			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.41932		100.00000	0.41830			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.23500	95.22708		9.23500	95.20372			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.61000	101.56914		7.61000	101.54819			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.32500	98.76538		9.32500	98.74092			0.00	0	119,700,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.27363			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.12500	103.75918		9.12500	103.73403			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73903			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.57000	103.58800		9.57000	103.56168			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.00315			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82365			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.05320			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38978			0.00	5,000,000,000	2,500,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.67227			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08965			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.36000	106.58790		7.36000	106.56697			0.00	0	860,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74758			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.81500	113.90882		8.81500	113.88211			0.00	0	424,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.90500	34.29396		10.90500	34.28424			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.56000	103.42167		7.56000	103.40070			0.00	0	1,265,300,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.32147			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.39106			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.91000	104.71058		7.91000	104.68851			0.00	0	445,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03566			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42604			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97346			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.68551			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51746			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48511			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.33554			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45982			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.24275			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35064			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.16907			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	86.58622			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.16574			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.86642			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.02141			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01598			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.59435			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01263			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.09070			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.09063			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.06612			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10486			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.07500		103.69020		10.07500	106.29698			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10419			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.11000		102.43185		10.11000	105.06557			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10486			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.09402			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.09405			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.61000		105.06545		8.61000	105.04138			0.00	0	250,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.41274			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.63131			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.19500		105.05232		10.19500	103.94738			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.76252			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	12.25000		110.78726		12.25000	110.75147			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.94802			0.00	15,700,000,000	10,700,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.53582			0.00	0	80,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.09000		165.72353		2.09000	165.64280			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.85500		106.22693		8.85500	106.20151			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.26746			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.25550			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.48500		105.10635		9.48500	105.21608			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.66084			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.85664			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.62402			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.64708			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.63327			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.68500		105.10338		9.68500	106.18180			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.64714			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.66089			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.65169			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.88500		105.10058		9.88500	105.20609			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.67938			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.67009			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.67470			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.84451			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.78859			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.68850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond		8.67500	113.77288		8.67500	113.74649			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.07500	120.17292		9.07500	120.14395			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.98500	171.87867		1.98500	171.79546			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.45000	122.66437		9.45000	122.63343			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.20351			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.09517			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.82256			0.00	0	40,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.03767			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.56377			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.58335			0.00	0	20,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.65400			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.81309			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.76470		100.00000	16.72409			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	43.57055		100.00000	43.46383			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.89000	103.99512		6.89000	103.97587			0.00	0	4,106,700,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	65.46370		100.00000	67.39129			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79309			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.14432			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41691			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.35094			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.47036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.41729			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.27838			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.06831			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.09932			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.11328			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.14428			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.27752			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30849			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.20949			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.66000		105.19524		6.66000	105.17633			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.29500		98.62227		6.29500	98.60550			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15000		39.94904		8.15000	39.94032			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.62500		111.68413		6.66000	111.62145		0,207,002,350,000,000.00	40,679,600,000	13,944,179,600.00	
R158	On 15/09/2015	Spot Bond	6.66000		111.64132		6.66000	111.62145			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.56000		92.42668		6.56000	92.41047			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66000		117.65388		6.66000	117.63293			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.49000		86.77977		6.49000	86.76471			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.30000		117.04502		8.33000	116.76228		2,835,626,168,860,000.00	46,460,984,200	09,729,764,000.00	
R187P	On 21/12/2026	Spot Bond	8.07000		37.23768		8.07000	37.22963			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99000		34.76389		7.99000	34.75645			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		284.28318		1.58000	284.14864		8,723,496,000.00	5,521,200	23,994,925,200.00	
R201	On 21/12/2014	Spot Bond	5.89500		101.45825		5.92500	101.42783			0.00	0	65,550,000,000.00
R202	On 07/12/2033	Spot Bond	1.79000		227.79828		1.79000	227.68918		838,070,482,000.00	468,195,800	48,765,869,600.00	
R2023	On 28/02/2023	Spot Bond	8.15000		100.01277		8.17000	99.87030		2,657,884,520,000,000.00	26,120,800,000	43,534,578,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond		7.27000	105.06008		7.30000	104.95339			8,232,273,921,000,000.00	32,362,300,000	04,864,161,500.00
R2030	On 31/01/2030	Spot Bond		8.86000	96.01736		8.86000	95.99436			1,405,771,900,000,000.00	58,665,000,000	52,572,104,300.00
R2032	On 31/03/2032	Spot Bond		8.98000	94.03458		8.98000	95.49414			0.00	0	0.00
R2037	On 31/01/2037	Spot Bond		9.07000	97.97573		9.07000	97.95172			713,718,300,000,000.00	78,690,000,000	31,188,672,900.00
R204	On 21/12/2018	Spot Bond		7.53500	101.85004		7.56500	101.71584			1,250,524,672,155,000.00	65,962,133,000	06,163,680,000.00
R2048	On 28/02/2048	Spot Bond		9.18000	98.32691		9.18000	98.30292			1,165,125,600,000,000.00	26,920,000,000	74,251,600,000.00
R207	On 15/01/2020	Spot Bond		7.78000	100.88469		7.80500	100.75403			6,200,179,670,580,000.00	96,938,261,000	54,290,000,000.00
R208	On 31/03/2021	Spot Bond		7.95000	95.40335		7.97500	95.25916			0,178,309,729,400,000.00	80,290,532,000	66,285,067,000.00
R209	On 31/03/2036	Spot Bond		8.96000	75.71310		8.99500	75.43086			1,408,049,664,000,000.00	57,148,400,000	60,029,098,200.00
R210	On 31/03/2028	Spot Bond		1.75000	170.82773		1.75000	170.74610			2,418,555,475,000.00	1,382,031,700	29,368,507,000.00
R211	On 31/01/2017	Spot Bond		0.68000	131.50979		0.68000	131.45075			2,381,224,000.00	3,501,800	73,470,675,900.00
R212	On 31/01/2022	Spot Bond		1.60000	135.71824		1.60000	135.65389			17,607,351,680,000.00	11,004,594,800	64,736,122,000.00
R213	On 28/02/2031	Spot Bond		8.83000	86.40672		8.86000	86.15772			3,301,077,981,280,000.00	73,848,016,000	54,968,300,000.00
R214	On 28/02/2041	Spot Bond		9.09500	76.19482		9.09500	76.17640			3,614,698,610,000,000.00	97,438,000,000	85,339,366,300.00
R226C	On 15/09/2014	Spot Bond		5.89500	98.70869		5.89500	98.69295			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.72000	95.35188		6.72000	95.33476			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.56000	92.42668		6.56000	92.41047			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.48000	89.61070		6.48000	89.59518			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.49000	86.77977		6.49000	86.76471			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.05000	94.29515		6.05000	94.29515			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.93000	97.18939		5.93000	97.17405			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.63000	93.76920		6.63000	93.75249			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.50000	90.93045		6.50000	90.91456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.48000	88.10212		6.48000	88.08677			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.54000	85.21399		6.54000	85.19901			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.27500	80.78345		7.27500	80.76768			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.32500	77.81711		7.32500	77.80181			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.57000	74.36424		7.57000	74.34914			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.55000	71.71418		7.55000	71.69966			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.53000	69.17189		7.53000	69.15792			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.52000	66.69732		7.52000	66.68387			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.76500	63.37869		7.76500	63.36550			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.74500	61.08622		7.74500	61.07354			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.89500	58.21873		7.89500	58.20641			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.86500	56.12897		7.86500	56.11714			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.83500	54.12986		7.83500	54.11850			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.80500	52.21705		7.80500	52.20612			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.76500	50.42999		7.76500	50.41950			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.72500	48.72289		7.72500	48.71280			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.27000	44.51910		8.27000	44.50924			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.23000	42.92390		8.23000	42.91444			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.19000	41.40179		8.19000	41.39271			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.15000	39.94904		8.15000	39.94032			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.11000	38.56211		8.11000	38.55373			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.07000	37.23768		8.07000	37.22963			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.03000	35.97260		8.03000	35.96486			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.99000	34.76389		7.99000	34.75645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84062			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.70139			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.84774			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.68075			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		17.31589		100.00000	17.27395			35,000,000,000,000.00	350,000,000	350,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.41596		100.00000	6.40024			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		17.39819		100.00000	17.35604			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.90759			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.28538			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.84787			0.00	0	680,000,000.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	102.33539			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.01628			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.69076			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.28881			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71918			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.43256			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.04567			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.32190			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.49014			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.27768			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.55952			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.33318			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.21169			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.84544			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.82082			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63329			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63329			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94338			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.93662			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.42278			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.14001		12.35000	107.10455			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.37849			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.00984		100.00000	13.97590			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.87793			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.56890			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.40845			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27256			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.13450			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	100.00000	49.02291		100.00000	48.86817		1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.40251		100.00000	2.39675			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.33073		100.00000	16.29073			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.08086		100.00000	24.02252			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.85420		100.00000	11.81092			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	24.03940		100.00000	23.98116			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.71428			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.40664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond		9.27500	105.22730		9.27500	105.20124			0.00	0	764,300,000.00
RW23	On 10/12/2023	Spot Bond		9.42000	91.58074		9.42000	100.93699			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		10.01000	85.15452		10.01000	102.18633			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.45702			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.91000	107.22895		7.91000	107.20635			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.66068			0.00	0	120,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.35000	101.53936		9.35000	101.51402			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.34336			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.17464			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.22471			0.00	0	20,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.38091			0.00	0	70,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.35586			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.31000	102.85884		7.31000	102.83876			39,820,494,000,000.00	5,447,400,000	3,743,700,000.00
SBK9	On 10/04/2018	Spot Bond		9.06500	99.65120		9.06500	99.62707			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond		8.12000	109.87728		8.12000	109.85351			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.98000	110.04462		7.98000	110.02122			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.91000	110.12843		7.91000	110.10522			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.70000	101.04689		8.70000	101.02351			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.05500	109.95492		8.05500	109.93133			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.02000	109.99677		8.02000	109.97326			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.15833			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.04605			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.84245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	8.35000	103.83226		8.35000	103.80919			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48289			0.00	0	2,500,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.03678			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.07848			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.12500	105.44780		9.12500	105.42210			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.98000	101.60654		9.98000	101.57965			0.00	0	40,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.90177			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09647			0.00	2,500,000,000	2,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.85351			0.00	0	60,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.63631			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.65500	101.62712		8.65500	101.60372			0.00	0	1,182,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.43542		100.00000	11.40984			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.71000	106.09375		9.71000	106.06596			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33822			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.22000	98.25261		9.22000	98.22841			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.03000	94.71802		9.03000	94.69530			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24572			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.98000	98.96497		9.98000	98.93863			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.67500	95.35768		9.67500	95.33320			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.71000	106.51140		7.71000	112.18485			0.00	0	448,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.11000	129.18509		2.11000	272.78690			0.00	0	70,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	103.99713		1.32500	129.34962			0.00	0	40,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.44000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.39587			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.78469		100.00000	13.75129			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		161.30037		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.95000		113.58442		1.95000	127.35273			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.47890		6.50000	101.46117			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.15683			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.90359			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42362			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.33000		98.43814		9.33000	98.41348			0.00	0	266,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.17499			0.00	9,920,000	2,480,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53624			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03983			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.03354			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.99530			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.71763		100.00000	14.68198			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.26494			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.59858		100.00000	59.41251			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.16259			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.96000		106.71381		7.96000	106.69080			3,184,000,000,000.00	400,000,000	1,940,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond		9.16500	100.29223		9.16500	101.53166			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.65000	101.18390		8.65000	101.16062			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.69875			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.69437			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.01058			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.69917			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16359			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.40000	102.17570		8.40000	102.15260			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45670			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.81898			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.39854			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.52500	95.12146		9.52500	95.09727			0.00	0	1,318,600,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.49441			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.97947			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28428			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.58300	87.72002		9.58300	87.69759			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.64500	87.44391		9.64500	87.42141			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.17000	100.84872		7.17000	100.82958			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.06500	95.45318		9.06500	95.42981			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14784			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.48000	101.65152		8.48000	101.62858			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35000	108.87756		2.35000	109.23871			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.51500	98.21950		8.51500	98.19712			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.97983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.78641			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.75000	105.48919		9.75000	105.46175			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43862			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.08350			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.14044			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.09000	77.52974		10.09000	77.50902			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.31945			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.54078			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.78035			0.00	0	0.00
SY1076		On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57358			0.00	0	0.00
SY1078		On 29/07/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
SY1087		On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.22909			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.11551			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.09898			0.00	0	0.00
SY1096		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.04999			0.00	0	0.00
SY1099		On 23/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1100		On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.96751			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.98225			0.00	0	0.00
SY1102		On 30/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.91824			0.00	0	0.00
SY1103		On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.93289			0.00	0	0.00
SY1104		On 30/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.52668			0.00	0	0.00
SY1105		On 07/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.80401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77099			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.75213			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.73773			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.73864			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.68925			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.62477			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.62502			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.63784			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.54290			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57477			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224			2,180,000,000,000,000.00	21,800,000,000	14,100,000,000.00	
SY1117	On 21/07/2014	Spot Bond	100.00000	93.58974	100.00000	93.35038			3,920,000,000,000,000.00	39,200,000,000	19,600,000,000.00	
SZ18	On 30/09/2015	Spot Bond	7.12000	109.33094		7.12000	109.31005			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.93000	102.60567		8.93000	102.58118			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	100.16113	100.00000	99.90097				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	93.95808	100.00000	93.71961				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.93376	100.00000	27.86608				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.16672			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.98234			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.62776			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44105			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.60575			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01026			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.01504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	97.89582			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.38873			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	100.00000		69.39163		100.00000	69.25996			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03743			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.91000		105.06239		7.91000	105.03987			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.24215			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.27689			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.43108		7.83000	103.40913			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22303			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26647			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.04525			0.00	280,000,000	70,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.22303			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26647			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.62836		7.16000	103.11807			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.35158			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34464			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.51124			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48869			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.16874			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.09104			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.22128			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27689			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.82444		8.73000	103.75094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.21607			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.26647			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.03500	93.13204		9.03500	100.73156			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.35007			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.41849			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.35505			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.33595			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.48885			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.50777			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.50083			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.61384			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.04786			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.05476			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.26648			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.28021			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.84442		101.06155	6.82750			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.21607			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.50504			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.37241			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.44184			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.17564			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62808			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.25403			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.27148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.25403			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.27148			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.28021			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.24355			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27148			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36747			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.36747			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36747			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50703			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.54191			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49831			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.19506			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.23855			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.22115			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.16000	104.84339		8.16000	104.82049			0.00	0	1,264,800,000.00
TL20	On 22/02/2020	Spot Bond	9.95500	85.46364		9.95500	85.41105			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.14000	104.29032		8.14000	104.26770		3,256,000,000,000.00		400,000,000	21,874,100,000.00
TN20	On 17/09/2020	Spot Bond	9.22500	108.79032		9.22500	108.76366			0.00	0	9,311,446,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.81997		100.00000	0.81738			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.45000	109.73887		9.45000	109.71134			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.55000	102.97109		9.55000	102.94455			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58000	95.95214		9.58000	95.92774			0.00	0	2,325,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.71856			0.00	0	1,500,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.83112			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.81304			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.83422			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.83636			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.94066			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.15679			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.64165			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50636			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.53876			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.25363			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.34041			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.88941		10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89216		9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89384		100.00000	9.86748			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.38028			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.40415			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.41739			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.42004			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.49390			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.65585			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.43265			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.74440			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.55059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP155	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.55025			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	96.51458			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.26293			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.68751			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000		103.23487		0.00000	99.03512			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	95.15059			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.28337			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	98.54650			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	95.10701			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	94.87863			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.07758			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	94.65307			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	93.95872			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	93.67668			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.86831		100.00000	12.83713			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.69597			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.24993			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.18751			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.18327			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.15712			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.04338			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.68184			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.49890			0.00	1,500,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC055	On 21/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.33110			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.56137			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.19494			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.50137			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.37500		109.81702		9.37500	109.78967			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40869			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.72362			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.64000		104.35834		9.64000	104.33164			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.96494			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91775			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.93216			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.96329			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.96467			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.90893			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90632			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.02000		110.62042		7.02000	110.59968			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000		243.45103		1.16000	243.33851			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.98000		102.47151		6.98000	102.45241			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.80000		103.77945		7.80000	103.75787			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.12000		104.20976		8.12000	104.18722			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.43000		103.31176		8.43000	103.28858			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.51500		103.19445		8.51500	103.17107			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.61000	93.63652		6.61000	93.61970			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96000	99.93473		5.96000	99.91842			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.54000	91.89038		6.54000	91.87423			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94000	97.50864		5.94000	97.49317			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.61000	93.61970		6.61000	93.60288			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.51000	67.85113		7.51000	67.83754			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.11439		100.00000	40.03828			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.23305		100.00000	21.19277			0.00	0	0.00
Total for j-Bonds :										1.23e+017	0,957,837,000	99 237 215 700.00
Grand Total:										1.23e+017	0,957,936,476	99 240 907 267.00