



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: 25/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 25/04/2014	Any day expiry		10.64680	10.64680		10.63670	10.63670		10.28	5,323,400.00	500	0.00
\$ / R	On 29/04/2014	Any day expiry		10.64790	10.64790		10.63670	10.63670		10.84	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	100.33850	0.10034	96.34920	0.09635	100.339	11.84	0.00	0	10,000.00
\$ / R	On 06/05/2014	Any day expiry		10.65480	10.65480		10.63920	10.63920		10.88	0.00	0	0.00
\$ / R	On 06/05/2014	Any day expiry	10.54	Call	154.92060	0.15492	147.21540	0.14722	154.921	11.66	0.00	0	1,500.00
\$ / R	On 06/05/2014	Any day expiry	10.87	Call	21.65450	0.02165	22.05830	0.02206	21.654	12.32	0.00	0	1,500.00
\$ / R	On 13/05/2014	Any day expiry		10.66590	10.66590		10.65070	10.65070		11.26	0.00	0	0.00
\$ / R	On 13/05/2014	Any day expiry	10.10	Call	569.81070	0.56981	554.80010	0.55480	569.811	13.31	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.40	Call	292.44040	0.29244	281.30050	0.28130	292.440	12.12	0.00	0	1,000.00
\$ / R	On 13/05/2014	Any day expiry	10.90	Call	36.17170	0.03617	37.49890	0.03750	36.172	12.36	0.00	0	1,500.00
\$ / R	On 26/05/2014	Any day expiry		10.68880	10.68880		10.67430	10.67430		11.34	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.69060	10.69060		10.67610	10.67610		11.38	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.00990	0.00001	0.00680	0.00001	0.010	22.40	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	557.83270	0.55783	545.77450	0.54577	557.833	10.93	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.69240	10.69240		10.67790	10.67790		11.42	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	213.41480	0.21341	230.05790	0.23006	213.415	11.92	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	1.54860	0.00155	1.84510	0.00185	1.549	18.07	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.72020	10.72020		10.70570	10.70570		11.89	58,789,576.80	5,484	877,125.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.20560	0.00021	0.28840	0.00029	0.206	19.21	0.00	0	24,582.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.31050	0.00031	0.40830	0.00041	0.311	18.54	0.00	0	15,489.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.32950	0.00033	0.42930	0.00043	0.330	18.44	0.00	0	920.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	5.91140	0.00591	6.01780	0.00602	5.911	13.74	0.00	0	250.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	6.43580	0.00644	6.68180	0.00668	6.436	13.56	0.00	0	920.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	11.20620	0.01121	12.95820	0.01296	11.206	12.45	0.00	0	24,582.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	12.26400	0.01226	14.38310	0.01438	12.264	12.27	0.00	0	15,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	12.64050	0.01264	14.89180	0.01489	12.640	12.22	0.00	0	50.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	13.02960	0.01303	15.41780	0.01542	13.030	12.16	0.00	0	6,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	18.28070	0.01828	22.56170	0.02256	18.281	11.51	0.00	0	15,489.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	19.46130	0.01946	24.17060	0.02417	19.461	11.40	0.00	0	47,500.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	312.52340	0.31252	310.37720	0.31038	312.523	11.71	2,968,972.30	9,500	16,500.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	92.32340	0.09232	104.67720	0.10468	92.323	11.71	0.00	0	15,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	117.76680	0.11777	131.66100	0.13166	117.767	11.77	0.00	0	11,250.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	142.90010	0.14290	158.01310	0.15801	142.900	11.83	0.00	0	11,250.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	151.97100	0.15197	167.46250	0.16746	151.971	11.84	0.00	0	2,350.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.67	Put	161.38700	0.16139	177.24190	0.17724	161.387	11.86	0.00	0	100.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	205.11250	0.20511	222.03340	0.22203	205.113	12.10	0.00	0	201.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	303.75080	0.30375	321.65330	0.32165	303.751	12.73	0.00	0	7,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	110.27560	0.11028	113.82380	0.11382	110.276	12.95	0.00	0	5,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	107.72380	0.10772	111.29160	0.11129	107.724	12.99	646,342.80	6,000	3,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	98.08350	0.09808	101.70490	0.10170	98.084	13.16	1,863,586.50	19,000	20,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	377.88350	0.37788	396.00490	0.39600	377.883	13.16	0.00	0	5,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	95.80970	0.09581	99.43940	0.09944	95.810	13.20	0.00	0	50.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	385.60970	0.38561	403.73940	0.40374	385.610	13.20	0.00	0	50.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	93.58980	0.09359	97.22280	0.09722	93.590	13.24	0.00	0	5,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	77.59350	0.07759	81.19500	0.08120	77.594	13.58	0.00	0	6,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	74.04860	0.07405	77.62600	0.07763	74.049	13.67	0.00	0	2,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	72.33840	0.07234	75.90220	0.07590	72.338	13.71	0.00	0	2,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	64.38160	0.06438	67.85530	0.06786	64.382	13.92	0.00	0	2,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	61.45910	0.06146	64.88840	0.06489	61.459	14.00	0.00	0	15,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	32.16060	0.03216	34.65580	0.03466	32.161	15.41	0.00	0	2,500.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	811.96060	0.81196	828.95580	0.82896	811.961	15.41	0.00	0	600.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	26.29250	0.02629	28.47860	0.02848	26.293	15.89	0.00	0	250.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	10.01060	0.01001	11.12990	0.01113	10.011	17.06	0.00	0	46,682.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,289.81060	1.28981	1,305.42990	1.30543	1,289.811	17.06	0.00	0	1,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	8.72950	0.00873	9.74250	0.00974	8.730	17.15	0.00	0	21,000.00		
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	5.17310	0.00517	5.85350	0.00585	5.173	17.49	0.00	0	15,489.00		
\$ / R	On 18/06/2014	Any day expiry			10.72890	10.72890	10.71430	10.71430		11.90	0.00	0	0.00		
\$ / R	On 27/06/2014	Any day expiry			10.74460	10.74460	10.72990	10.72990		12.20	0.00	0	0.00		
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.18300	0.00018	0.21770	0.00022	0.183	19.82	0.00	0	4,700.00		
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	187.37890	0.18738	191.31380	0.19131	187.379	12.48	0.00	0	4,700.00		
\$ / R	On 30/06/2014	Any day expiry			10.74980	10.74980	10.73510	10.73510		12.19	0.00	0	0.00		
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	252.37670	0.25238	270.49600	0.27050	252.377	12.39	0.00	0	500.00		
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	13.06330	0.01306	14.36510	0.01437	13.063	18.66	0.00	0	500.00		
\$ / R	On 28/07/2014	Any day expiry			10.80000	10.80000	10.78500	10.78500		12.65	0.00	0	0.00		
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.85330	0.00085	1.03220	0.00103	0.853	18.95	0.00	0	4,700.00		
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	268.41990	0.26842	273.40920	0.27341	268.420	12.72	0.00	0	4,700.00		

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 29/07/2014	Any day expiry		10.80180	10.80180	10.78680	10.78680		12.67	0.00	0	0.00
\$ / R	10.80	Put	277.52230		0.27752	297.64690	0.29765	277.522		12.67	0.00	0	500.00
\$ / R	12.62	Call	28.17850		0.02818	30.77660	0.03078	28.178		19.33	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.84790	10.84790	10.83300	10.83300		13.27	0.00	0	0.00
\$ / R	10.33	Put	108.52120		0.10852	119.77180	0.11977	108.521		12.39	0.00	0	19,547.00
\$ / R	12.07	Call	81.06440		0.08106	84.50260	0.08450	81.064		17.34	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.85750	10.85750	10.84270	10.84270		13.30	0.00	0	1,329.00
\$ / R	10.80	Put	304.72660		0.30473	321.33500	0.32133	304.727		13.22	0.00	0	500.00
\$ / R	12.83	Call	45.10830		0.04511	47.36900	0.04737	45.108		19.81	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.85940	10.85940	10.84460	10.84460		13.31	0.00	0	0.00
\$ / R	8.30	Put	2.24330		0.00224	2.43880	0.00244	2.243		18.57	0.00	0	5,000.00
\$ / R	10.96	Call	299.70030		0.29970	302.66360	0.30266	299.700		13.65	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.89420	10.89420	10.87930	10.87930		13.58	1,448,928.60	133	48,603.00
\$ / R	8.80	Put	7.50960		0.00751	7.74820	0.00775	7.510		16.62	0.00	0	920.00
\$ / R	8.88	Put	8.53050		0.00853	8.85190	0.00885	8.530		16.33	0.00	0	26,804.00
\$ / R	8.90	Put	8.80680		0.00881	9.15150	0.00915	8.807		16.26	0.00	0	15,296.00
\$ / R	9.00	Put	10.33250		0.01033	10.80960	0.01081	10.333		15.90	0.00	0	35,000.00
\$ / R	9.78	Put	36.82820		0.03683	40.00800	0.04001	36.828		13.06	0.00	0	920.00
\$ / R	10.00	Put	61.44460		0.06144	66.48840	0.06649	61.445		12.83	0.00	0	35,000.00
\$ / R	10.19	Put	93.34300		0.09334	100.44520	0.10045	93.343		12.68	0.00	0	2,870.00
\$ / R	10.21	Put	97.34690		0.09735	104.68530	0.10469	97.347		12.67	0.00	0	15,296.00
\$ / R	10.23	Put	101.48420		0.10148	109.06210	0.10906	101.484		12.65	0.00	0	23,934.00
\$ / R	10.38	Put	138.79180		0.13879	148.29280	0.14829	138.792		12.62	0.00	0	250.00
\$ / R	10.40	Call	639.57220		0.63957	634.45160	0.63445	639.572		12.65	0.00	0	2,000.00
\$ / R	10.50	Put	181.18400		0.18118	192.34750	0.19235	181.184		12.84	0.00	0	10,000.00
\$ / R	10.55	Put	200.91320		0.20091	212.75680	0.21276	200.913		12.93	0.00	0	10,000.00
\$ / R	11.51	Call	191.75820		0.19176	194.95450	0.19495	191.758		15.44	0.00	0	250.00
\$ / R	12.00	Call	120.34400		0.12034	123.31140	0.12331	120.344		17.01	0.00	0	42,500.00
\$ / R	12.27	Call	94.97210		0.09497	97.67520	0.09768	94.972		17.85	0.00	0	10,000.00
\$ / R	12.35	Call	88.82920		0.08883	91.44810	0.09145	88.829		18.10	0.00	0	23,934.00
\$ / R	12.39	Call	85.95830		0.08596	88.53370	0.08853	85.958		18.23	0.00	0	2,870.00
\$ / R	12.44	Call	82.54390		0.08254	85.06450	0.08506	82.544		18.38	0.00	0	15,296.00
\$ / R	12.75	Call	65.05580		0.06506	67.24670	0.06725	65.056		19.35	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.91540	10.91540	10.90050	10.90050		13.68	0.00	0	669.00
\$ / R	10.80	Put	324.63250		0.32463	338.77460	0.33877	324.633		13.49	0.00	0	500.00
\$ / R	13.10	Call	60.08570		0.06009	61.82350	0.06182	60.086		20.32	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.92120	10.92120	10.90630	10.90630		13.67	0.00	0	0.00
\$ / R	8.30	Put	3.99560		0.00400	4.00340	0.00400	3.996		18.10	0.00	0	5,000.00
\$ / R	10.96	Call	376.93390		0.37693	377.48760	0.37749	376.934		13.84	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.97920	10.97920	10.96410	10.96410		14.05	0.00	0	0.00
\$ / R	8.30	Put	5.30100		0.00530	5.30760	0.00531	5.301		17.50	0.00	0	5,000.00
\$ / R	10.80	Put	340.04220		0.34004	352.77070	0.35277	340.042		13.63	0.00	0	500.00
\$ / R	11.25	Call	344.93160		0.34493	345.43400	0.34543	344.932		14.75	0.00	0	5,000.00
\$ / R	13.33	Call	83.06530		0.08307	84.25790	0.08426	83.065		20.92	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.99120	10.99120	10.97630	10.97630		14.08	0.00	0	0.00
\$ / R	10.16	Put	115.16330		0.11516	121.12230	0.12112	115.163		13.08	0.00	0	3,882.00
\$ / R	11.91	Call	209.75900		0.20976	211.41650	0.21142	209.759		16.63	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		11.03420	11.03420	11.01900	11.01900		14.30	0.00	0	0.00

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\$ / R	On 25/11/2014	Any day expiry	10.80	Put	351.54240	0.35154	365.27790	0.36528	351.542	13.78	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	102.20080	0.10220	105.55540	0.10556	102.201	21.83	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.04030	11.04030	11.02510	11.02510		14.32	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	7.21940	0.00722	6.96210	0.00696	7.219	17.24	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	410.36210	0.41036	411.38990	0.41139	410.362	14.84	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.06690	11.06690	11.07460	11.07460		14.48	11,074,600.00	1,000	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.06900	11.06900	11.05360	11.05360		14.37	16,603,500.00	1,500	35,133.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	20.11080	0.02011	23.25010	0.02325	20.111	14.41	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	38.87900	0.03888	43.02660	0.04303	38.879	13.98	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	70.04010	0.07004	74.98760	0.07499	70.040	13.56	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	82.49430	0.08249	87.60740	0.08761	82.494	13.44	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	100.93850	0.10094	106.58710	0.10659	100.939	13.35	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	188.30750	0.18831	197.93220	0.19793	188.308	13.28	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	224.69230	0.22469	235.71410	0.23571	224.692	13.26	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	244.57580	0.24458	256.07880	0.25608	244.576	13.36	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	309.98920	0.30999	322.86480	0.32286	309.989	13.66	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	368.39530	0.36840	382.28400	0.38228	368.395	13.90	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	426.49040	0.42649	441.22630	0.44123	426.490	14.13	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	465.63730	0.46564	480.87480	0.48087	465.637	14.27	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	525.19970	0.52520	540.99370	0.54099	525.200	14.49	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	531.41590	0.53142	547.25280	0.54725	531.416	14.52	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	588.73850	0.58874	604.92200	0.60492	588.738	14.74	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	365.21600	0.36522	366.80620	0.36681	365.216	15.49	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	255.70610	0.25571	257.63140	0.25763	255.706	16.82	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	213.07400	0.21307	214.96190	0.21496	213.074	17.54	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	140.06110	0.14006	141.65760	0.14166	140.061	19.31	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	135.62280	0.13562	137.18700	0.13719	135.623	19.46	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	123.51150	0.12351	124.97280	0.12497	123.511	19.91	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	122.70250	0.12270	124.15700	0.12416	122.703	19.98	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	80.04700	0.08005	81.01370	0.08101	80.047	25.08	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.07510	11.07510	11.05970	11.05970		14.47	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	357.96030	0.35796	372.50410	0.37250	357.960	13.84	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	116.19120	0.11619	119.96100	0.11996	116.191	22.33	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.09150	11.09150	11.07590	11.07590		14.48	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	9.36670	0.00937	10.30360	0.01030	9.367	17.19	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	480.39280	0.48039	481.26670	0.48127	480.393	14.73	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.16510	11.16510	11.14920	11.14920		14.65	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	13.25520	0.01326	14.03650	0.01404	13.255	17.24	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	369.24310	0.36924	384.23860	0.38424	369.243	13.92	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	557.17210	0.55717	558.47400	0.55847	557.172	14.76	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	148.66320	0.14866	149.90320	0.14990	148.663	23.63	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.22550	11.22550	11.20930	11.20930		14.80	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	374.19370	0.37419	391.01990	0.39102	374.194	13.97	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	172.11970	0.17212	173.89620	0.17390	172.120	24.16	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.26660	11.26660	11.25020	11.25020		14.91	0.00	0	550.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	148.36360	0.14836	158.76000	0.15876	148.364	13.55	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	425.73840	0.42574	444.27430	0.44427	425.738	14.18	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	190.47660	0.19048	192.91740	0.19292	190.477	22.62	0.00	0	46,165.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/03/2015	Any day expiry		11.29040	11.29040	11.27390	11.27390		15.03	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	376.86190	0.37686		395.53150	0.39553	376.862	13.97	0.00	0	300.00
\$ / R	14.85	Call	Any day expiry	179.69060	0.17969		182.04330	0.18204	179.691	24.40	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.35960	11.35960	11.34280	11.34280		15.12	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	378.83790	0.37884		399.42420	0.39942	378.838	13.96	0.00	0	300.00
\$ / R	15.15	Call	Any day expiry	182.41870	0.18242		185.28670	0.18529	182.419	24.16	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.42900	11.42900	11.41220	11.41220		15.36	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	388.29220	0.38829		408.07430	0.40807	388.292	14.19	0.00	0	300.00
\$ / R	15.48	Call	Any day expiry	176.86690	0.17687		179.10160	0.17910	176.867	23.83	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.47480	11.47480	11.45790	11.45790		15.60	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.50130	11.50130	11.48430	11.48430		15.65	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	397.08890	0.39709		416.28290	0.41628	397.089	14.40	0.00	0	300.00
\$ / R	15.88	Call	Any day expiry	175.14830	0.17515		176.86290	0.17686	175.148	23.85	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.58080	11.58080	11.56350	11.56350		15.91	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	402.76660	0.40277		417.89050	0.41789	402.767	14.54	0.00	0	300.00
\$ / R	16.15	Call	Any day expiry	187.26590	0.18727		209.07910	0.20908	187.266	23.85	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.65060	11.65060	11.63320	11.63320		16.04	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	407.10720	0.40711		425.46710	0.42547	407.107	14.64	0.00	0	300.00
\$ / R	16.50	Call	Any day expiry	180.47970	0.18048		181.19120	0.18119	180.480	23.58	0.00	0	300.00
\$ / R		On 28/09/2015	Any day expiry		11.72780	11.72780	11.71000	11.71000		16.17	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	410.50710	0.41051		428.61670	0.42862	410.507	14.73	0.00	0	300.00
\$ / R	16.80	Call	Any day expiry	182.69420	0.18269		182.81440	0.18281	182.694	23.39	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.80000	11.80000	11.78210	11.78210		16.35	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	413.82770	0.41383		431.70620	0.43171	413.828	14.81	0.00	0	300.00
\$ / R	16.98	Call	Any day expiry	198.95730	0.19896		198.60690	0.19861	198.957	23.44	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		11.86750	11.86750	11.84930	11.84930		16.44	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	415.36750	0.41537		433.13370	0.43313	415.368	14.85	0.00	0	300.00
\$ / R	17.45	Call	Any day expiry	185.30900	0.18531		184.56480	0.18456	185.309	23.30	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry		11.93020	11.93020	11.91180	11.91180		16.52	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	415.73930	0.41574		433.43320	0.43343	415.739	14.87	0.00	0	300.00
\$ / R	17.87	Call	Any day expiry	173.28610	0.17329		172.34240	0.17234	173.286	23.11	0.00	0	300.00
\$ / R MAXI		On 05/05/2014	Any day expiry		10.65350	10.65350	10.63800	10.63800		10.70	0.00	0	0.00
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.72020	10.72020	10.70570	10.70570		11.89	321,606.00	30	1,367.00
\$ / R MAXI	10.93	Put	Foreign Exchange Future	32,535.96400	0.32536		34,335.84610	0.34336	32,535.964	12.86	0.00	0	250.00
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.89420	10.89420	10.87930	10.87930		13.58	0.00	0	98.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		11.06900	11.06900	11.05360	11.05360		14.37	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		18.01500	18.01500	17.97810	17.97810		11.60	54,045.00	3	36,868.00
£ / R	15.00	Put	Foreign Exchange Future	0.59300	0.00059		0.61570	0.00062	0.593	17.32	0.00	0	1,123.00
£ / R	16.50	Put	Foreign Exchange Future	14.27530	0.01428		15.40660	0.01541	14.275	13.75	0.00	0	1,123.00
£ / R	16.65	Put	Foreign Exchange Future	16.66770	0.01667		18.24710	0.01825	16.668	12.97	0.00	0	18,000.00
£ / R	16.79	Put	Foreign Exchange Future	19.46660	0.01947		21.59440	0.02159	19.467	12.24	0.00	0	6,000.00
£ / R	16.88	Put	Foreign Exchange Future	21.64100	0.02164		24.20920	0.02421	21.641	11.78	0.00	0	50.00
£ / R	17.20	Put	Foreign Exchange Future	40.77280	0.04077		46.32270	0.04632	40.773	10.74	0.00	0	7,500.00
£ / R	17.55	Call	Foreign Exchange Future	578.97560	0.57898		555.05460	0.55505	578.976	11.12	0.00	0	1,000.00
£ / R	17.90	Put	Foreign Exchange Future	247.55390	0.24755		269.66920	0.26967	247.554	11.49	0.00	0	4,000.00
£ / R	18.31	Call	Foreign Exchange Future	195.42370	0.19542		188.67140	0.18867	195.424	12.12	0.00	0	3,000.00

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 13/06/2014	Foreign Exchange Future	18.45	Put	591.32870	0.59133	623.34230	0.62334	591.329	12.35	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	25.76750	0.02577	26.93060	0.02693	25.768	14.39	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	17.37410	0.01737	18.68940	0.01869	17.374	14.88	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.29350	18.29350	18.25570	18.25570		13.13	0.00	0	7,351.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.57200	18.57200	18.53290	18.53290		14.21	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	794.04060	0.79404	817.87600	0.81788	794.041	14.11	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.70730	18.70730	18.66720	18.66720		14.58	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	674.49970	0.67450	695.81990	0.69582	674.500	14.09	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	822.39990	0.82240	847.11660	0.84712	822.400	14.38	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	895.97440	0.89597	922.22220	0.92222	895.974	14.51	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	371.10210	0.37110	370.31130	0.37031	371.102	17.41	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	287.96780	0.28797	287.91330	0.28791	287.968	18.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	285.81980	0.28582	285.77810	0.28578	285.820	18.09	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.88110	18.88110	18.84020	18.84020		14.67	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10512	0.10512	0.10475	0.10475		13.03	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10688	0.10688	0.10651	0.10651		14.47	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11071	0.11071	0.11031	0.11031		16.00	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.83160	14.83160	14.79430	14.79430		11.16	7,415,800.00	500	81,218.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	12.06400	0.01206	17.88200	0.01788	12.064	11.77	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	13.43400	0.01343	20.03690	0.02004	13.434	11.54	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	31.81450	0.03181	45.59700	0.04560	31.814	10.70	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	77.55340	0.07755	99.67220	0.09967	77.553	10.88	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	472.22690	0.47223	458.73470	0.45873	472.227	10.91	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	254.02040	0.25402	289.14120	0.28914	254.020	11.28	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	156.04210	0.15604	157.86240	0.15786	156.042	11.80	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	12.68870	0.01269	15.24360	0.01524	12.689	14.92	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	11.49070	0.01149	13.86760	0.01387	11.491	15.03	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			15.06920	15.06920	15.03100	15.03100		12.71	0.00	0	11,153.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	156.02860	0.15603	174.59460	0.17459	156.029	11.93	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	164.65450	0.16465	183.85940	0.18386	164.655	11.96	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	164.22870	0.16423	167.98240	0.16798	164.229	15.22	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.30970	15.30970	15.27070	15.27070		13.53	0.00	0	6,310.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.58270	15.58270	15.54190	15.54190		14.15	0.00	0	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			480.99200	480.99200	480.00100	480.00100			0.00	0	0.00
AL12	On 07/08/2014	Index Future			487.90200	487.90200	486.90200	486.90200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			495.33900	495.33900	494.32900	494.32900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			503.18000	503.18000	502.14900	502.14900			0.00	0	0.00
AL37	On 08/05/2014	Index Future			413.00900	413.00900	412.64800	412.64800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.94200	418.94200	418.58000	418.58000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			425.32800	425.32800	424.96500	424.96500			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			484.59400	484.59400	483.94400	483.94400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/08/2014	Index Future			491.55500		491.55500		490.90200	490.90200			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			499.04800		499.04800		498.39000	498.39000			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			441.09100		441.09100		440.47900	440.47900			0.00	0	505.00
ALBI	On 07/08/2014	Index Future			447.42800		447.42800		446.81200	446.81200			0.00	0	198.00
ALBI	On 06/11/2014	Index Future			454.24800		454.24800		453.62700	453.62700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			461.43900		461.43900		460.80300	460.80300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.92070		9.92070		9.88670	9.88670		9.97	0.00	0	9,646.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	4.34900		0.00435		6.03290	0.00603	4.349	10.90	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	276.47960		0.27648		256.96160	0.25696	276.480	9.71	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	8.98470		0.00898		9.02200	0.00902	8.985	12.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.01680		10.01680		9.98240	9.98240		11.98	0.00	0	9,480.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.11570		10.11570		10.08060	10.08060		12.87	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	151.27380		0.15127		164.73020	0.16473	151.274	12.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	445.03970		0.44504		433.87350	0.43387	445.040	12.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	203.63160		0.20363		200.30410	0.20030	203.632	13.65	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.22870		10.22870		10.19200	10.19200		13.14	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.71100		9.71100		9.69860	9.69860		10.19	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.84630		9.84630		9.83380	9.83380		12.52	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			109.77000		109.77000		-104.10040	-104.10040			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			765.61130		765.61130		756.90500	756.90500			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			841.52070		841.52070		832.28440	832.28440			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			278.11220		278.11220		249.26350	249.26350			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			724.02420		724.02420		715.42930	715.42930			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			112.14460		112.14460		107.86510	107.86510			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			82.07380		82.07380		76.09110	76.09110			0.00	0	7,000.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			84.76260		84.76260		77.40890	77.40890			0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.17170		12.17170		12.13670	12.13670		11.76	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.37940		12.37940		12.34360	12.34360		13.19	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.82820		12.82820		12.78970	12.78970		14.63	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70970		1.70970		1.70920	1.70920		11.79	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.73210		1.73210		1.73180	1.73180		13.29	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.70645		119.70645		119.66013	119.66013			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.44020		121.44020		121.39484	121.39484			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			121.82768		121.82768		121.78331	121.78331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future		9.75820	81.70719		9.78571	81.50657			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.86536	82.88037		9.89361	82.67805			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.96857	80.35821		9.99760	80.15387			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.07117	81.63127		10.10128	81.42294			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		440.03200	440.03200		439.46800	439.46800			0.00	0	320.00
GOVI	On 07/08/2014	GOVI		446.35400	446.35400		445.78700	445.78700			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		453.15700	453.15700		452.58600	452.58600			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		460.33100	460.33100		459.74600	459.74600			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.59232	114.59232		114.55012	114.55012			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.12511	115.12511		115.08402	115.08402			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		116.89344	116.89344		116.85312	116.85312			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		116.90334	116.90334		116.85800	116.85800			39,045,715.56	334	24.00
I2038	On 07/08/2014	Bond Future		117.32870	117.32870		117.28452	117.28452			71,335,849.60	608	334.00
I2038	On 06/11/2014	Bond Future		119.13074	119.13074		119.08757	119.08757			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		114.61156	114.61156		114.56692	114.56692			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		116.27164	116.27164		116.22778	116.22778			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		116.71535	116.71535		116.67235	116.67235			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.55166	124.55166		124.19754	124.19754			75,727,409.28	608	400.00
I2050	On 07/08/2014	Bond Future		124.94793	124.94793		124.59029	124.59029			75,968,341.44	608	1,300.00
I2050	On 06/11/2014	Bond Future		126.86700	126.86700		126.50552	126.50552			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 08/05/2014	Index Future		208.87800	208.87800		208.91100	208.91100			0.00	0	473.00
IGOV	On 07/08/2014	Index Future		211.90500	211.90500		211.94100	211.94100			0.00	0	880.00
IGOV	On 06/11/2014	Index Future		215.16000	215.16000		215.19900	215.19900			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		218.59100	218.59100		218.62800	218.62800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		566.59700	566.59700		566.44900	566.44900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		574.73900	574.73900		574.59000	574.59000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		583.61400	583.61400		583.46400	583.46400			0.00	0	0.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.09230	140.09230		140.07955	140.07955			0.00	0	635.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.82000	94.18000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	6.07000	93.93000		6.07000	93.93000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.32000	93.68000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.40000	93.60000		6.40000	93.60000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.55000	93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.80000	93.20000		6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	7.05000	92.95000		7.05000	92.95000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.47000	92.53000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.83000	92.17000		7.83000	92.17000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.18500	9.18500		9.15370	9.15370		8.40	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.26650	9.26650		9.23490	9.23490		10.25	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38350	1.38350		1.38190	1.38190			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38320	1.38320		1.38160	1.38160			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.57930	9.57930	0.10437	9.61420	9.61420		13.37	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.83794	110.53191		6.86361	110.49759		1.53	20,448,403.35	185	13,111.00
R157	On 07/08/2014		Bond Future	7.08226	112.11900		7.11281	112.08580		1.37	0.00	0	18,237.00
R157	On 06/11/2014		Bond Future	7.37645	107.01435		7.41494	106.98211		1.22	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.83701	108.71023		7.89445	108.67657			0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.49195	119.46573		8.51423	119.27751		10.95	883,329,607.62	7,394	39,594.00
R186	On 08/05/2014	7.50	Call	0.11000	0.00011		0.14000	0.00014	0.110	10.58	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	277.02000	0.27702		265.51000	0.26551	277.020	10.86	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	643.11000	0.64311		608.84000	0.60884	643.110	10.91	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,019.01000	1.01901		962.01000	0.96201	1,019.010	10.95	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	950.96000	0.95096		1,082.18000	1.08218	950.960	10.95	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	2,417.61000	2.41761		2,294.61000	2.29461	2,417.610	11.10	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	193.97000	0.19397		247.55000	0.24755	193.970	11.13	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	47.57000	0.04757		67.58000	0.06758	47.570	11.24	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	21.18000	0.02118		32.03000	0.03203	21.180	11.30	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	5.51000	0.00551		9.26000	0.00926	5.510	11.38	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.02000	0.00002		0.04000	0.00004	0.020	11.53	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.58425	115.88814		8.60715	115.69892		12.05	791,631,884.34	6,831	31,537.00
R186	On 07/08/2014	8.70	Put	2,532.73000	2.53273		2,630.50000	2.63050	2,532.730	12.15	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/08/2014	Bond Future	8.92	Put	1,819.64000		1.81964	1,899.43000	1.89943		1,819.640	12.26	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	1,151.03000		1.15103	1,209.84000	1.20984		1,151.030	12.40	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.66797		117.65469	8.69152	117.46422			11.94	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,414.58000		2.41458	2,488.50000	2.48850		2,414.580	12.15	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.74789		114.22216	8.77244	114.02775				0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 08/05/2014	Bond Future			281.82007		281.82007	282.15061	282.15061				0.00	0	668.00
R197	On 07/08/2014	Bond Future			280.08209		280.08209	280.42166	280.42166				0.00	0	1,244.00
R197	On 06/11/2014	Bond Future			284.38404		284.38404	284.73232	284.73232				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 08/05/2014	Bond Future			6.38968		104.80992	6.42345	104.78981			1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.75607		101.90405	6.80895	101.88518			1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 08/05/2014	Bond Future			224.20751		224.20751	224.12233	224.12233			10.29	5,380,980.24	24	6,149.00
R202	On 07/08/2014	Bond Future			224.36376		224.36376	224.28065	224.28065			10.28	5,384,730.24	24	44,490.00
R202	On 06/11/2014	Bond Future			227.80948		227.80948	227.72818	227.72818				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 08/05/2014	Bond Future			8.34265		97.89626	8.36507	97.76174			9.47	281,843,332.54	2,879	11,066.00
R2023	On 07/08/2014	Bond Future			8.44373		99.30191	8.46685	99.16691			10.03	344,478,325.79	3,469	3,681.00
R2023	On 06/11/2014	Bond Future			8.53958		96.89431	8.56347	96.75852			10.18	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.63393		98.42888	8.65903	98.29014				0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.59968		103.19282	7.61339	103.15256			4.35	433,719,422.46	4,203	10,783.00
R203	On 08/05/2014	Bond Future	6.84	Call	0.85000		0.00085	1.04000	0.00104		0.850	4.23	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	121.64000		0.12164	121.85000	0.12185		121.640	4.33	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.76035		104.67452	7.77477	104.63521			4.19	367,721,588.76	3,513	10,463.00
R203	On 07/08/2014	Bond Future	6.84	Call	154.56000		0.15456	151.63000	0.15163		154.560	4.06	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.92054		102.10590	7.93586	102.06736			3.99	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	264.85000		0.26485	260.07000	0.26007		264.850	3.84	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	331.42000		0.33142	325.56000	0.32556		331.420	3.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.09211		103.72321	8.10949	103.68320			3.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	929.34000		0.92934	915.79000	0.91579		929.340	3.65	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

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 08/05/2014	Bond Future		8.99206	93.96840		9.02441	93.71560			11,558,113.20	123	3,838.00
R2030	On 07/08/2014	Bond Future		9.08820	91.31005		9.12145	91.05505			11,231,136.15	123	2,563.00
R2030	On 06/11/2014	Bond Future		9.17200	92.70249		9.20615	92.44491			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		9.25387	90.16373		9.28926	89.90127			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		9.16627	96.05170		9.19845	95.76265			35,539,129.00	370	4,046.00
R2037	On 07/08/2014	Bond Future		9.25605	93.17284		9.28910	92.88101			34,473,950.80	370	6,056.00
R2037	On 06/11/2014	Bond Future		9.33437	94.59379		9.36828	94.29875			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.41080	91.83460		9.44585	91.53414			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.82769	103.78577		7.85110	103.69631		5.64	1,656,109,531.89	15,957	15,095.00
R204	On 07/08/2014	Bond Future		7.96618	101.24327		7.99080	101.15403		5.90	1,561,171,223.40	15,420	15,760.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,634.48000	1.63448	1,692.49000	1.69249	1,634.480	5.86	0.00	0	530.00
R204	On 06/11/2014	Bond Future		8.09471	102.78652		8.12073	102.69726		5.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,825.02000	1.82502	1,876.62000	1.87662	1,825.020	5.46	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future		8.22314	100.37927		8.25141	100.28778			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 08/05/2014	Bond Future		9.23512	96.73123		9.26208	96.46615			97,021,423.69	1,003	2,660.00
R2048	On 07/08/2014	Bond Future		9.31647	98.12011		9.34411	97.85271			98,414,470.33	1,003	11,469.00
R2048	On 06/11/2014	Bond Future		9.39344	95.18861		9.42179	94.91843			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		9.46880	96.69634		9.49812	96.42105			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future		8.03130	98.84178		8.05443	98.74027		6.79	79,468,791.12	804	19,482.00
R207	On 07/08/2014	Bond Future		8.15935	96.62003		8.18348	96.51850		7.34	270,922,564.12	2,804	9,801.00
R207	On 06/11/2014	Bond Future		8.27217	98.09308		8.29740	97.99130		7.07	0.00	0	0.00
R207	On 05/02/2015	Bond Future		8.38509	96.00524		8.41209	95.90107			0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future		8.18403	93.34743		8.21175	93.21051		8.14	103,522,299.87	1,109	10,527.00
R208	On 07/08/2014	Bond Future		8.29655	94.68777		8.32534	94.55024		8.58	93,362,141.22	986	1,508.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,772.54000	1.77254	1,850.20000	1.85020	1,772.540	8.59	0.00	0	630.00
R208	On 06/11/2014	Bond Future		8.40156	92.73226		8.43153	92.59386		8.46	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,062.01000	2.06201	2,131.63000	2.13163	2,062.010	8.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.50405	94.20108		8.53575	94.05972			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			9.08500		73.98212		9.11192	73.78267		16.87	85,079,438.00	1,150	4,725.00
R209	On 08/05/2014	Bond Future	8.50	Call	25.80000		0.02580		25.80000	0.02580	25.800	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	659.81000		0.65981		616.72000	0.61672	659.810	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	115.39000		0.11539		154.90000	0.15490	115.390	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	48.97000		0.04897		70.33000	0.07033	48.970	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	20.38000		0.02038		31.39000	0.03139	20.380	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	9.23000		0.00923		15.14000	0.01514	9.230	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.16514		75.04443		9.19270	74.84318		17.98	86,301,094.50	1,150	17,074.00
R209	On 06/11/2014	Bond Future			9.23961		73.04132		9.26784	72.83795		18.34	167,995,036.00	2,300	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,946.86000		2.94686		0.00000	0.00000	2,946.860	18.17	6,041,063.00	2,050	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,101.60000		3.10160		3,019.70000	3.01970	3,101.600	18.20	5,086,624.00	1,640	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,260.68000		3.26068		0.00000	0.00000	3,260.680	18.23	6,684,394.00	2,050	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	2,807.57000		2.80757		2,894.72000	2.89472	2,807.570	18.57	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,918.02000		1.91802		0.00000	0.00000	1,918.020	18.83	7,863,882.00	4,100	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	1,818.67000		1.81867		0.00000	0.00000	1,818.670	18.86	5,965,237.60	3,280	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	1,723.80000		1.72380		0.00000	0.00000	1,723.800	18.89	7,067,580.00	4,100	2,050.00
R209	On 05/02/2015	Bond Future			9.31091		74.19847		9.34005	73.99124			0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			166.22077		166.22077		166.15805	166.15805			0.00	0	183.00
R210	On 07/08/2014	Bond Future			168.62804		168.62804		168.56684	168.56684			0.00	0	536.00
R210	On 06/11/2014	Bond Future			169.18361		169.18361		169.12358	169.12358			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 08/05/2014	Bond Future			127.76815		127.76815		127.72555	127.72555			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.05436		128.05436		128.01298	128.01298			0.00	0	780.00
R211	On 06/11/2014	Bond Future			130.02129		130.02129		129.98097	129.98097			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 08/05/2014	Bond Future			133.12356		133.12356		133.07500	133.07500			0.00	0	205.00
R212	On 07/08/2014	Bond Future			133.33467		133.33467		133.28726	133.28726			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			135.38273		135.38273		135.33634	135.33634			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 08/05/2014	Bond Future			8.98580		84.33766		9.00785	84.17247		14.57	153,916,229.50	1,825	26,360.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future		9.07233	85.54866		9.09490	85.38233		15.55	156,126,304.50	1,825	8,768.00
R213	On 06/11/2014	Bond Future		9.15424	83.31090		9.17737	83.14308		16.11	0.00	0	0.00
R213	On 05/02/2015	Bond Future		9.23440	84.63037		9.25836	84.45923			0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.15980	74.88563		9.18669	74.67850		17.21	76,383,342.60	1,020	2,185.00
R214	On 07/08/2014	Bond Future		9.23835	75.96091		9.26589	75.75188		18.36	77,480,128.20	1,020	3,043.00
R214	On 06/11/2014	Bond Future		9.31252	73.82999		9.34073	73.61877		19.12	0.00	0	0.00
R214	On 05/02/2015	Bond Future		9.38491	74.99937		9.41404	74.78420			0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,147.94000	21,147.94000		21,108.72000	21,108.72000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.96960	4.96960		4.95070	4.95070		10.90	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.93230	4.93230		4.91310	4.91310		11.43	0.00	0	0.00

Total for Derivatives : **8,397,311,077.91** **141,912** **3 391 511.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.59237		0.00000	100.55812			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.36000	102.09958		7.38000	106.91323			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.75589		0.00000	100.71691			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.00000	102.06438		9.02000	101.93727			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.33204		0.00000	100.29237			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.64000	99.68395		9.66500	99.50871			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	101.37202		0.00000	101.32983			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.48165		0.00000	101.43899			0.00	2,000,000,000	2,000,000,000.00
AB013	On 21/11/2018	Spot Bond		9.86500	98.05422		9.88500	97.93260			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.66000	101.15708		7.68000	101.09847			12,256,000,000.00	1,600,000	195,300,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	99.93897		0.00000	99.89778			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.18000	102.80312		9.19000	102.72593			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond	1.57500	134.12393	1.57500	134.03403			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.31500	267.60116	2.29500	267.88388			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	101.33930	0.00000	101.29846			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.31942	0.00000	101.28237			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.90161	0.00000	100.86229			0.00	100,000,000	100,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.93911	0.00000	100.89815			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.96396	0.00000	100.92191			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.48939	0.00000	100.45521			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.41095	0.00000	100.37458			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.42187	0.00000	100.38455			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	8.12000	104.26160	8.14000	104.19953			0.00	0	370,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	101.64625	0.00000	101.60083			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	8.10000	101.37545	8.12500	101.32172			0.00	0	0.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.06645	0.00000	101.02591			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	101.50410	0.00000	101.46165			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	100.47045	0.00000	100.42524			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	100.34679	0.00000	100.30384			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	100.52052	0.00000	100.47457			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	100.79810	0.00000	100.75578			0.00	0	0.00
ABL17		On 21/06/2016	Spot Bond	0.00000	100.90077	0.00000	100.85432			0.00	0	0.00
ABL18		On 25/09/2015	Spot Bond	0.00000	101.40871	0.00000	101.36358			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	101.00461	0.00000	100.95132			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.02500	129.96365	6.02500	129.84486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond		3.01500	126.34061		2.99500	126.26770			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.32500	113.93091		4.32500	113.83769			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.17500	100.00298		5.17500	99.91633			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90500	104.17244		5.90500	104.07808			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.58000	112.03759		11.59000	111.94799			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.58599		0.00000	100.52026			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.84379		0.00000	100.79050			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.88796		0.00000	100.83195			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.93029		0.00000	100.87162			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.82500	109.82981		4.82500	109.73685			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	61.37958		100.00000	61.08255			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05500	165.68691		2.03500	165.78019			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	158.16845		2.76000	158.05219			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08500	169.97048		2.06500	170.12127			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.83500	177.55254		1.83500	177.43103			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.57625	73.47941		8.58625	73.42093			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.57625	73.47941		8.58625	73.42093			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.80028		0.00000	100.75901			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	92.73000		0.00000	92.67000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	91.53000		0.00000	91.47000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.16000		0.00000	92.08000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	87.78000		0.00000	87.76000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	87.21000		0.00000	87.19000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.46153	0.00000	100.42362				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.34150	0.00000	100.30303				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.70000	0.00000	86.67000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.64000	103.83465	7.66500	103.77635				0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	87.59000	0.00000	87.53000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.21000	0.00000	90.02000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	87.86000	0.00000	87.79000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.66819	0.00000	100.63014				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.65000	109.20834	7.67000	109.13676				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.33084	0.00000	100.28932				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	84.67000	0.00000	84.63000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	84.39000	0.00000	84.35000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000	104.53105	2.55000	104.48038				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	152.16743	2.53000	152.09407				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.43500	204.98060	2.43500	204.88269				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000	0.00000	95.40000				0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	83.70000	0.00000	83.67000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.94000	88.62961	9.96000	88.47691				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	93.06000	0.00000	93.01000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	97.88000	0.00000	97.83000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.72235	0.00000	102.68331				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		89.25000		0.00000	89.19000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		98.24500		0.00000	98.19000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		111.62000		0.00000	111.70000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.94000		107.76261		9.96000	107.55907			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		109.51000		0.00000	109.60000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.88500		108.16587		9.90500	107.96161			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.34500		87.57987		9.37000	87.42134			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.38000		0.00000	100.49000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		98.14000		0.00000	98.08000			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	9.98000		107.47073		10.00000	107.26770			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		87.60000		0.00000	87.55000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.07706		0.00000	101.03559			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.04180		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.78000		104.76333		8.79000	104.68140			130,822,000,000.00	14,900,000	1,121,700,000.00
ABS11	On 09/04/2021	Spot Bond	9.35000		100.98253		9.37500	100.80627			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.31000		100.95795		7.33000	100.89910			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.35000		98.16679		9.37000	98.02929			210,375,000,000.00	22,500,000	59,400,000.00
ABS7	On 11/09/2026	Spot Bond	10.18000		91.63908		10.20000	91.46031			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	8.01000		103.47894		8.03000	103.39994			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.27500		130.60086		2.27500	130.50829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.12500	271.51452		2.10500	271.80546			2,320,500,000,000.00	1,092,000,000	546,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.51500	125.71612		1.51500	125.66230			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.05500	128.32876		2.05500	128.27004			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	43.15114		100.00000	42.94003			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.81000	103.80471		11.83000	103.71487			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.88123		0.00000	101.82776			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.90521		100.00000	3.88631			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.92962		0.00000	101.87476			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.61614		0.00000	102.54153			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.27688		100.00000	23.16424			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.83284		0.00000	101.78075			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.69404		11.00000	62.65820			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.89720		100.00000	14.82511			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	100.97259		0.00000	100.92712			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.06913		0.00000	101.01912			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.92951		0.00000	100.88607			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.95862		0.00000	100.91381			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.97142		0.00000	100.92601			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.04033		0.00000	101.99419			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.04033		0.00000	101.99419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	102.05243	0.00000	102.00602				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.90625	0.00000	100.86390				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.05243	0.00000	102.00602				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.02822	0.00000	101.98235				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.82290	0.00000	88.80424				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.88987	0.00000	100.84828				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.76794	0.00000	100.72610				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.94120	0.00000	100.89721				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.97007	0.00000	100.92472				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.98168	0.00000	100.93577				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.95841	0.00000	100.91361				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.90625	0.00000	100.86391				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.80500	101.99732	9.82500	101.85739				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.06160	0.00000	100.02065				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.74928	0.00000	100.70803				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	82.46838	0.00000	82.44832				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	162.16227	0.00000	161.97550				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	162.18005	0.00000	161.99277				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.92945	0.00000	100.88601				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	101.42681	0.00000	101.38746				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.42681	0.00000	101.38746				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.28897	0.00000	101.24908				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.90032	0.00000	100.85825				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.89334	0.00000	100.85159			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.96699	0.00000	101.92377			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.25234	0.00000	101.21022			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.96617	0.00000	101.92300			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.02420	0.00000	101.97857			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.63577	0.00000	102.59128			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.94995	0.00000	100.90828			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	103.00935	0.00000	102.96752			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.80118	0.00000	100.75922			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.93296	0.00000	100.88936			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.91453	0.00000	100.87180			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.82130	0.00000	100.78295			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.80146	0.00000	100.76403			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.83998	0.00000	100.80075			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.91220	0.00000	100.86958			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.87140	0.00000	100.83069			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.82481	0.00000	100.78629			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.83765	0.00000	100.79852			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.17261	10.23000	101.11776			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.85029	0.00000	100.81057			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.83064	0.00000	100.79185			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.23003	0.00000	113.23003			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.94000	103.00474	9.96000	102.87112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
ACL168		On 20/06/2017	Spot Bond			0.00000	100.90863			0.00000	100.86617	0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond			1.75000	112.09204			1.75000	111.97196	0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond			0.00000	100.83648			0.00000	100.79741	0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond			0.00000	100.83862			0.00000	100.79944	0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond			0.00000	100.88826			0.00000	100.84600	0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond			0.00000	100.91710			0.00000	100.87349	0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond			0.00000	100.85939			0.00000	100.81850	0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond			0.00000	100.91133			0.00000	100.86799	0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond			0.00000	101.56621			0.00000	101.52748	0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond			0.00000	103.00214			0.00000	102.95995	0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond			0.00000	102.90459			0.00000	102.86511	0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond			0.00000	100.92287			0.00000	100.87898	0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond			0.00000	102.18426			0.00000	102.14311	0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond			0.00000	100.91133			0.00000	100.86799	0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond			0.00000	100.88817			0.00000	100.84667	0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond			0.00000	100.93752			0.00000	100.89369	0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond			0.00000	100.95264			0.00000	100.90811	0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond			0.00000	100.83048			0.00000	100.79168	0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond			0.00000	100.84798			0.00000	100.80837	0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond			0.00000	100.95622			0.00000	100.91153	0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond			0.00000	100.94362			0.00000	100.89875	0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond			0.00000	101.00928			0.00000	100.96130	0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond			0.00000	100.89403			0.00000	100.85150	0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond			0.00000	101.00006			0.00000	100.95252	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000		103.43926	0.00000	103.39566				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		101.00928	0.00000	100.96130				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		92.57486	0.00000	92.53824				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.96321	0.00000	100.91742				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.96321	0.00000	100.91742				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		119.43796	0.00000	119.35914				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		120.29358	0.00000	120.21404				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.83628	0.00000	100.79650				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.82820	0.00000	100.78878				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		101.29999	0.00000	101.26313				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.85015	0.00000	100.80970				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.85362	0.00000	100.81300				0.00	0	6,500,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.88826	0.00000	100.84600				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.83744	0.00000	100.79759				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.83628	0.00000	100.79650				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.91899	0.00000	100.87605				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.79922	0.00000	101.75473				0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.04090	0.00000	99.99966				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000		101.07679	0.00000	101.04416				0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000		101.08945	0.00000	101.05644				0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000		89.10231	100.00000	100.00000				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		10.31520	100.00000	10.26361				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.33710	0.00000	101.29770				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.47983	0.00000	101.43623				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.57492	0.00000	101.52852				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.20072	0.00000	100.16089				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.22100	0.00000	100.17712				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.24801	0.00000	100.19874				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.19205	0.00000	100.15358				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.51500	96.79951	8.52500	96.73804				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.24792	0.00000	100.19823				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.28865	0.00000	100.23078				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.92000	99.78154	8.94000	99.65717				0.00	0	32,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.58000	112.53549	9.60000	112.34939				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	87.07191	100.00000	86.66692				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.50000	107.28722	7.52000	107.20887				0.00	0	2,740,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	83.05098	100.00000	82.68268				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.74542	100.00000	11.69348				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000	156.70689	2.78000	156.59166				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.07181	0.00000	101.03047				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.98248	0.00000	100.94662				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.37023	0.00000	100.33426				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	100.93630	0.00000	100.90001				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.70237	0.00000	101.64665				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.75993	0.00000	100.76686				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.87953	0.00000	100.83863				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.95319	0.00000	100.92614				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.68722	0.00000	100.66252				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	96.76000	0.00000	96.76000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.60000	0.00000	100.00000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.95646	0.00000	100.91893				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.77847	0.00000	100.74141				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.76690	0.00000	100.73038				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.66677	0.00000	100.62691				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.41000	102.19728	9.43000	102.07433				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.86124	0.00000	100.82576				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.20308	0.00000	101.16425				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.57071	0.00000	100.53614				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.74085	0.00000	101.70170				0.00	9,900,000,000	3,600,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.17228	0.00000	101.13166				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.92000	102.15703	9.94500	101.98507				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.61000	106.30315	7.63000	106.23224				69,251,000,000.00	9,100,000	9,100,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.67740	0.00000	100.63171				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.61673	0.00000	100.57512				0.00	0	0.00

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	8.08000		100.94600		8.10500	100.89244			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.33000		102.55013		9.34000	102.46997			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.37592		102.24794		11.37770	102.18333			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.30104		101.13142		11.31029	101.06276			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.34489		101.07385		11.35424	101.00482			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.90896		0.00000	100.85160			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.38875		100.96346		11.39818	100.89332			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.23684		99.68525		12.27196	99.51749			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.93054		0.00000	100.87182			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.93054		0.00000	100.87182			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.93062		0.00000	100.87189			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.62592		100.34711		11.62770	100.28237			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.53049		100.97031		11.54069	100.89753			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.30104		101.13142		11.31029	101.06276			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.48395		101.05179		11.48747	100.98524			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.65870		100.56429		10.67522	100.48629			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.88312		0.00000	100.82738			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.86960		0.00000	100.81403			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.86960		0.00000	100.81403			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.82288		0.00000	100.77028			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.98782		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.97185		100.20149		10.97238	100.14126			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.10500		98.33141		12.11500	98.24143			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.84413		0.00000	100.79018			0.00	0	0.00

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	12.03000		95.89933		12.04000	95.81004			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.98782		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.80124		0.00000	100.75067			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.80977		9.28000	100.75896			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.85686		0.00000	100.80211			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.81000		98.33405		11.83000	98.15289			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.83138		0.00000	100.77825			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.85262		0.00000	100.79813			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.85262		0.00000	100.79813			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.85145		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.82118		0.00000	100.76869			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.86559		0.00000	100.81094			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		101.05963		0.00000	101.02359			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.98783		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.86559		0.00000	100.81094			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.82289		0.00000	100.77029			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.83574		0.00000	100.78300			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.86568		0.00000	100.81103			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.62409		0.00000	100.58468			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.37592		102.48844		14.37770	102.40740			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.61352		100.78071		15.63905	100.64126			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.50773		100.84408		14.53970	100.72063			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		101.12718		0.00000	101.05522			0.00	0	0.00

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	101.12718		0.00000	101.05522			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.12718		0.00000	101.05522			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.16917		0.00000	101.09453			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.97970		0.00000	100.91713			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.75899		100.00000	15.69925			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.21565		100.00000	20.11674			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.39851		100.00000	18.30849			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.35711		100.00000	11.30154			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.37498		100.00000	11.31993			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.73128		100.00000	13.66410			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.89791		100.00000	11.83971			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.25685		0.00000	100.22187			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.18383		0.00000	100.14664			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.93075		0.00000	100.87203			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.95228		0.00000	100.89220			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	95.54974		100.00000	95.05208		40,000,000,000,000.00	400,000,000	100,000,000.00	
BCP81U	On 06/06/2014	Spot Bond	100.00000	91.25000		100.00000	90.79602			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	81.47321		100.00000	81.11111		700,000,000,000,000.00	7,000,000,000	3,500,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.02500	174.34345		2.00500	174.37279			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.50000	140.04756		8.52000	139.64023			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.50000	140.41989		8.52000	140.01494			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.88500	94.25229		8.90500	94.05623			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.94309		0.00000	101.89538			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.18299		0.00000	101.14068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.85898		0.00000	100.81884			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	98.38275		100.00000	97.85523			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.43000	96.39972		8.45000	96.29272			0.00	0	1,600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.00699		0.00000	100.96941			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.19794		0.00000	100.15832			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.20198		0.00000	100.16155			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.21545		0.00000	100.17233			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.22891		0.00000	100.18309			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.26628		0.00000	100.21292			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.78873		100.00000	13.72127			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.03517		0.00000	99.99986			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.03701		0.00000	99.99981			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.03780		0.00000	99.99979			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.03806		0.00000	99.99978			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.04121		0.00000	99.99970			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.04539		0.00000	99.99958			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.48776		100.00000	13.42177			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.48776		100.00000	13.42177			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.86440		0.00000	100.82672			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.93313		0.00000	100.89245			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.95187		0.00000	100.91036			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.88000	100.93066		8.89000	100.85813			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.00807		0.00000	100.96409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	101.10778		0.00000	101.05942			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.65054		100.00000	9.60384			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.65054		100.00000	9.60384			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.57000	103.30980		6.59500	103.26645			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.84758		0.00000	101.80968			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.33887		0.00000	98.30390			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.84270		0.00000	99.81123			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.46073		0.00000	99.42900			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.80891		0.00000	97.77386			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.09236		0.00000	97.05753			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.19516		0.00000	101.16079			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.39555		0.00000	101.35539			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.18854		0.00000	101.15349			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.25141		0.00000	101.21451			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.36565		0.00000	101.32541			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.84091		0.00000	101.78667			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.61486		0.00000	102.53918			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	41.93185		100.00000	41.72894			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.96554		100.00000	18.87275			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.88247		0.00000	100.84236			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.47593		0.00000	101.43464			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.90000	102.42111		7.92500	102.39681			0.00	0	15,700,000.00
CBL08	On 02/11/2016	Spot Bond	9.98000	108.92119		9.99000	108.83967			49,900,000,000.00	5,000,000	25,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.08379		0.00000	100.02743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL10	On 06/05/2014	Spot Bond	0.00000	99.93128	0.00000	99.89641				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.63000	101.47923	9.64000	101.40840				198,378,000,000.00	20,600,000	669,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.72000	100.38675	11.74000	100.25849				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	99.99950	0.00000	99.94588				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.97000	101.34042	11.99000	101.20501				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.67546	0.00000	101.63474				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.87000	103.18613	9.88000	103.10560				225,036,000,000.00	22,800,000	75,700,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.86244	0.00000	101.80633				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.41000	96.89869	12.43000	96.76057				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	99.99988	0.00000	99.96079				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.36347	0.00000	101.30745				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	99.92474	0.00000	101.63418				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.67000	90.45855	10.69500	94.54704				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.33000	117.50720	10.35000	117.31539				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.18000	113.40582	10.20000	113.21189				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.51000	112.46085	9.53000	112.26033				0.00	0	2,000,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.59447	0.00000	101.53404				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.23000	100.82083	12.24000	100.73923				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.86347	0.00000	101.81355				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.99970	0.00000	100.94368				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.22849	0.00000	102.17100				0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.37294	0.00000	100.29815				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.42600	0.00000	100.34057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG01	On 06/06/2015	Spot Bond	0.00000	101.39391	0.00000	101.34475				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.44798	0.00000	101.40157				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.54658	0.00000	102.47398				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.51952	0.00000	102.44770				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.66251	0.00000	102.58656				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.74361	0.00000	101.69815				0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	70.77502	100.00000	70.77500				0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	70.77502	100.00000	70.77500				0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	70.77502	100.00000	70.77500				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.92954	0.00000	100.88610				0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	70.77502	100.00000	70.77500				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.00128	0.00000	101.96384				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.21993	0.00000	101.16665				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.35161	10.11000	103.29531				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.21993	0.00000	101.16665				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.49684	0.00000	100.45655				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	116.10137	2.76000	116.01595				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736	0.00000	106.30736				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.01391	3.14000	115.92626				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.39363	8.25000	101.34910				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.21993	0.00000	101.16665				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.21993	0.00000	101.16665				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond		3.10000	115.61729		3.10000	115.53038			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	115.50886		2.40000	115.42639			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.31758		0.00000	101.25587			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	100.64695		0.00000	100.61243			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	100.34347		0.00000	100.30479			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.71000	99.92982		8.73000	99.83987			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	100.41093		0.00000	100.37141			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	100.40527		0.00000	100.36629			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.20547		0.00000	100.16431			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.20874		0.00000	100.16696			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.76000	100.02751		8.78000	99.93712			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.76000	100.02751		8.78000	99.93712			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.81000	103.12157		8.83000	103.02705			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.95283		0.00000	100.90829			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	101.05290		0.00000	101.00365			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.29016		0.00000	100.25153			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.29016		0.00000	100.25153			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	95.45105		100.17539	94.99144			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	101.31331		0.00000	101.25591			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	101.51664		0.00000	101.47717			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.96637		0.00000	100.92121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	0.00000	101.31030		0.00000	101.27094			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.39607		0.00000	101.35411			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.70567		9.35000	101.65434			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.70567		9.35000	101.65434			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	101.29072		0.00000	101.25137			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	101.29432		0.00000	101.25486			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	92.20170		0.00000	92.20170			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.16192		0.00000	102.09670			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.93506		0.00000	100.89676			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.12003		0.00000	102.05609			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.71009		0.00000	100.67142			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.71009		0.00000	100.67142			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.71009		0.00000	100.67142			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.71009		0.00000	100.67142			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.71009		0.00000	100.67142			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.72815		0.00000	100.68849			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.75804		0.00000	100.71675			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.75804		0.00000	100.71675			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.75804		0.00000	100.71675			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.75804		0.00000	100.71675			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.75804		0.00000	100.71675			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.76305		0.00000	100.72148			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.74000	100.60774		9.76000	100.47937			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.37584		0.00000	101.33696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond		0.00000	100.04127		0.00000	100.00000			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.08670		0.00000	101.03588			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	102.01159		0.00000	101.94962			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.87671		0.00000	100.83501			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.87094		0.00000	100.82950			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.88882		0.00000	100.84729			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.32646		0.00000	101.28660			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.56063		0.00000	101.51298			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.88649		0.00000	100.84507			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	104.44738		0.00000	104.40588			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	101.16027		0.00000	101.11878			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.75802		0.00000	100.71894			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.68845		0.00000	100.64987			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.84784		0.00000	100.80750			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.98049		0.00000	100.93388			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.98049		0.00000	100.93388			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.98049		0.00000	100.93388			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.98049		0.00000	100.93388			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	99.80073		0.00000	99.76019			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.30305		0.00000	101.26136			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.14186		0.00000	101.09462			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.87312		0.00000	100.82555			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.17835		0.00000	103.13426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	100.74514	0.00000	100.69811				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.86312	0.00000	100.81610				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.60152	0.00000	100.55403				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.01917	0.00000	100.97152				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.74519	0.00000	100.69815				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.74519	0.00000	100.69815				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.73773	0.00000	100.69053				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.76488	0.00000	121.76488				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.53206	0.00000	102.48647				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.79867	0.00000	121.79867				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	121.29042	0.00000	121.29042				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.68196	0.00000	121.68196				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	119.37172	0.00000	119.37172				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	120.16067	0.00000	120.16067				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.76279	0.00000	101.71557				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.22000	95.37111	11.24000	95.21225				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.74000	92.06177	11.76000	91.90299				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.70361	0.00000	100.65857				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.02308	0.00000	100.97445				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.72083	0.00000	101.67474				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.16745	0.00000	100.12554				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.04602	0.00000	100.00000				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.04684	8.80500	100.00000				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.89403	0.00000	100.85150				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	101.80405		0.00000	101.76102			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	117.18348		0.00000	117.18348			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.93671		0.00000	100.89216			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.95399		0.00000	100.90863			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.02079		0.00000	100.97226			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.93063		0.00000	100.88581			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.30166		0.00000	101.23922			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.30166		0.00000	101.23922			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	101.30166		0.00000	101.23922			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.06926		0.00000	101.01926			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.71563		0.00000	100.67873			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.18043		0.00000	100.14432			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.70361		0.00000	100.65857			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	105.61729		0.00000	105.61729			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	105.78912		0.00000	105.78912			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.73083		0.00000	100.69246			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.06425		0.00000	100.02140			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.18961		0.00000	101.13306			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.70787		0.00000	100.66257			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.36235		0.00000	101.29854			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.11554		0.00000	101.06335			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.84799		0.00000	100.80838			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.98855		0.00000	100.94156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000	100.06361	0.00000	100.02119				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	99.79290	0.00000	101.61058				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.72560	0.00000	100.68750				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.68652	0.00000	100.64256				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.05639	0.00000	100.01883				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.75808	0.00000	101.70396				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.75808	0.00000	101.70396				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.25741	0.00000	101.21622				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.35320	0.00000	101.28886				0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond	0.00000	101.89395	0.00000	101.83562				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.83056	0.00000	101.77420				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.04234	0.00000	100.00000				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.16640	0.00000	100.12475				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.81086	0.00000	100.77226				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.12378	10.55000	101.01084				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.40000	102.03732	10.42000	101.80240				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.85916	0.00000	100.81771				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	99.89737	0.00000	99.84612				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.54000	103.83265	12.56000	103.58189				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	99.89299	0.00000	99.83957				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.57000	103.48172	12.59000	103.22748				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	11.00000	102.97685	11.02000	102.73354				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	99.89299	0.00000	99.83957				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000		100.06630		0.00000	100.02209			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.16626		0.00000	101.11442			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.71995		0.00000	100.67249			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.39895		0.00000	100.35108			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.31622		0.00000	100.27394			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.23359		0.00000	100.18678			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.97000		99.74804		9.99500	99.49541			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.17325		100.00000	5.59128			0.00	0	5,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.83180		7.01000	38.81739			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		149.31226		0.00000	148.37431			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	8.88500		132.16041		8.90500	131.99120			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.50000		140.04756		8.52000	139.64023			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.50000		140.41989		8.52000	140.01494			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.69965		0.00000	89.68050			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.61158		0.00000	89.59227			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.48136		0.00000	100.43724			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.48136		0.00000	100.43724			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.96444		0.00000	100.91936			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.89926		0.00000	100.85724			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.91212		0.00000	100.86950			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.47618		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.91133		0.00000	100.86799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.16745	0.00000	100.12554				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.82588	0.00000	100.78659				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.32724	0.00000	100.28604				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.34250	0.00000	100.30156				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.49599	0.00000	101.44962				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.38383	0.00000	100.33804				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.26000	104.75064	9.28000	104.69902				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.33000	102.54184	9.34000	102.45726				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.58000	114.28288	10.60500	114.06533				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.61000	107.49921	8.63000	107.41926				0.00	0	190,000,000.00
COJ07	On 23/03/2021	Spot Bond	10.17000	104.11938	10.19500	103.93916				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.53000	92.61964	10.55000	92.46004				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.23000	93.62189	11.25000	93.43440				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.23000	91.44472	11.25000	91.26304				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.25199	0.00000	101.21196				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.27781	0.00000	101.23697				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.19130	0.00000	101.15125				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	99.99989	0.00000	99.96289				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.49000	100.91061	11.51500	100.71346				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.36990	100.00000	11.31488				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.13121	0.00000	100.09820				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.60500	95.56222	8.61500	95.49033			860,500,000,000.00	100,000,000	100,000,000.00	
DENG50	On 25/08/2014	Spot Bond	0.00000	101.06059	0.00000	101.02737				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.96013	0.00000	100.92699				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.04785	0.00000	101.00832				0.00	4,000,000,000	2,000,000,000.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	101.48081	0.00000	101.44716				0.00	4,200,000,000	2,100,000,000.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.54065	0.00000	100.47603				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.18731	0.00000	101.13088				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.25590	0.00000	100.20466				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.80326	0.00000	100.74725				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.84223	0.00000	100.78351				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.49000	120.13995	7.51000	120.04911				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.82500	104.94595	8.84500	104.80536				499,406,750,000.00	56,590,000	3,548,690,000.00
DV23	On 27/02/2023	Spot Bond	9.28000	106.01581	9.30000	105.84064				81,635,232,000.00	8,796,900	4,397,396,900.00
DV24	On 18/02/2024	Spot Bond	9.39000	103.82215	9.41000	103.64161				0.00	0	300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.92500	103.35008	9.94500	103.13991				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.87136	0.00000	100.83774				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.90663	0.00000	100.87248				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.27935	0.00000	101.24359				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.80243	0.00000	100.76667				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.45500	127.43377	8.47500	127.26540				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.33047	0.00000	101.26601				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.91726	0.10000	132.83882				0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.96000	119.50566		1.96000	119.42294			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	108.30062		1.97000	108.22560			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	106.62221		2.10000	106.54758			0.00	0	8,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	10.07000	104.93991		10.09500	104.76749			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.92000	105.40177		9.94500	105.22091			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.28000	98.52912		10.30000	98.35263			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.61500	97.70183		10.63500	97.56262			3,821,400,000,000.00	360,000,000	180,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.77500	99.92309		10.79500	99.77307			4,310,000,000,000.00	400,000,000	5,066,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.39746		0.00000	101.35839			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.88458		0.00000	100.84918			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	99.91608		0.00000	99.88195			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	101.24911		0.00000	101.21331			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	101.24136		0.00000	101.20529			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	90.12346		100.00000	89.68059			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	96.56085		100.00000	96.05263			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	73.58871		100.00000	73.29317			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	71.07361		100.00000	70.80692			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.70750		3.00000	130.60962			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.67000	105.60446		11.69000	105.51671			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.51290		0.00000	104.46649			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.05149		0.00000	100.10889			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.90383		0.00000	100.85882			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.33000	95.22379		10.35000	95.11006			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.58798		0.00000	100.54554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	101.31035	0.00000	101.26744				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.65844	0.00000	101.61326				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.52712	0.00000	101.48554				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.49544	0.00000	101.45376				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.68871	0.00000	101.64270				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.64640	0.00000	101.60050				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.41596	0.00000	101.37743				0.00	160,000,000	80,000,000.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.45645	0.00000	101.41681				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.38468	0.00000	101.34607				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.44511	0.00000	101.40481				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.37259	0.00000	101.33432				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.42295	0.00000	101.38328				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.06000	102.17906	7.08000	102.11512				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.13500	104.01465	8.15500	103.90107			40,678,226,341,000.00	5,000,396,600	11,633,600,000.00	
ES23	On 25/01/2023	Spot Bond	8.81500	109.76630	8.83500	109.58837			40,771,651,914,500.00	4,625,258,300	2,284,439,400.00	
ES26	On 02/04/2026	Spot Bond	9.09000	91.71891	9.11000	91.53952			98,844,180,048,000.00	10,873,947,200	5,161,447,200.00	
ES33	On 15/09/2033	Spot Bond	9.74500	81.57139	9.77000	81.34647			47,796,154,350,500.00	4,904,684,900	47,814,084,900.00	
ES42	On 25/04/2042	Spot Bond	9.93500	86.67303	9.96000	86.42015			0.00	0	24,300,000,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.34148	0.00000	101.30118				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.29931	0.00000	100.25946				0.00	2,600,000,000	1,300,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.73795	0.00000	100.69775				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.12345	0.00000	101.08757				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.40638	0.00000	100.37041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.95595		0.00000	100.91918			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.24831		100.00000	10.20284			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.97338		100.00000	9.92931			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.89603		0.00000	100.85619			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.93315		0.00000	100.89166			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.00729		0.00000	100.96253			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.08133		0.00000	101.03328			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.91000		101.87699		6.93000	101.83190			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.81000		98.27327		9.83000	98.15058			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.93233		0.00000	100.89718			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.93226		0.00000	100.89710			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.03805		0.00000	100.09939			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.20253		0.00000	103.15715			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.61000		105.68654		11.63000	105.55012			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.47623		0.00000	99.42785			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15500		127.44217		2.15500	127.38314			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15500		270.89203		2.13500	271.18165		8,620,000,000,000.00	4,000,000,000	2,000,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.26000		107.46195		2.26000	107.41157			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000		152.52095		2.51000	152.44758			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.32500		208.27705		2.32500	208.17881			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.92000		108.84555		7.94000	108.77270			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.93300		59.81609		7.93500	59.79717			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48000		37.75072		9.48000	37.74087			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000		36.46286		9.71000	36.45300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC04	On 03/06/2014	Spot Bond	0.00000		104.12221	0.00000	104.06006				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		102.08361	0.00000	102.02077				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000		102.02531	0.00000	101.96425				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000		102.02531	0.00000	101.96425				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.60698	0.00000	101.55174				0.00	300,000,000	150,000,000.00
FRC108	On 24/02/2017	Spot Bond	0.00000		101.99069	0.00000	101.93069				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.08089	0.00000	101.03034				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.27348	0.00000	101.21784				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.92960	0.00000	100.88616				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.02506	0.00000	100.97713				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000		101.60030	0.00000	101.58195				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000	100.00000				0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000		101.25480	0.00000	101.19998				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.00928	0.00000	100.96130				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		100.95976	0.00000	100.91412				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.06947	0.00000	101.08150				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		100.99201	0.00000	100.94485				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000	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	101.05759		0.00000	101.00732			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	101.31322		0.00000	101.25079			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.27320		0.00000	101.21267			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	15.08642		100.09221	15.01336			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.89633		0.00000	100.85371			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.69860		0.00000	110.64700			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.07596		0.00000	101.02562			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.20850		0.00000	101.15193			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.86130		0.00000	101.80522			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.93646		0.00000	104.91626			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.00169		0.00000	100.95486			0.00	0	0.00

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	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.01336		0.00000	100.96598			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.92140		0.00000	100.87834			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.94016		0.00000	100.89546			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.24458		0.00000	101.18542			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.93584		0.00000	100.89986			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.91769		0.00000	100.88169			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.92287		0.00000	100.87898			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.84267		13.22500	54.80391			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.86747		0.00000	100.82620			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.86863		0.00000	100.82731			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.30169		0.00000	101.24075			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.91018		0.00000	100.86690			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50500	95.49780		3.50500	95.44656			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.95169		0.00000	100.90643			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.95169		0.00000	100.90643			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.49966		0.00000	101.45478			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.70361		0.00000	100.65857			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.96788		0.00000	98.92350			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	102.02724		0.00000	101.91886			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.89403		0.00000	100.85150			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.87209		0.00000	100.83061			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	99.89846		0.00000	102.08155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	101.02883	0.00000	100.97993				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.63498	0.00000	101.59335				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	99.89956	0.00000	102.05888				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.07112	0.00000	100.02370				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.18731	0.00000	101.13088				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.93094	0.00000	100.88666				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.18616	0.00000	101.12978				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.86170	0.00000	100.82071				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.48116	0.00000	102.40455				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.94016	0.00000	100.89546				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.94016	0.00000	100.89546				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.92048	0.00000	100.88278				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.58821	0.00000	100.54851				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.62235	0.00000	100.58036				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.44851	0.00000	100.41055				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.44851	0.00000	100.41055				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.55433	0.00000	100.50720				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.43108	0.00000	100.39294				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.42922	0.00000	100.39125				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.41487	0.00000	100.37683				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.41605	0.00000	100.37790				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.31948	0.00000	100.27693				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.28922	0.00000	100.25072				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.31948	0.00000	100.27693				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	100.28800		0.00000	100.24967			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond		0.00000	100.22981		0.00000	100.18370			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.00513		0.00000	100.95813			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.99935		0.00000	100.95262			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.16975		0.00000	101.12553			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond		0.00000	100.85393		0.00000	100.81404			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.06137		0.00000	100.02057			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39500	117.00957		3.39500	116.94747			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.01797		0.00000	100.97036			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.02843		0.00000	100.98034			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.37500	117.16990		3.37500	117.10784			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.85500	122.93390		1.85500	122.90065			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.39500	117.00957		3.39500	116.94747			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.83500	121.42751		2.83500	121.36678			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.90500	126.69036		2.90500	126.65249			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.06959		0.00000	100.02332			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	100.61931		0.00000	100.48261			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.40038		0.00000	101.33915			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.42524		0.00000	101.36292			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.88293		0.00000	100.84167			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.01102		0.00000	100.96375			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	104.06242		0.00000	104.04055			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.18303		0.00000	101.12766			0.00	0	0.00

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	101.13890		0.00000	101.08561			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.96667		0.00000	100.92071			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	101.30086		0.00000	101.24401			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.96552		0.00000	100.91961			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.29865		0.00000	103.27919			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.87358		0.00000	96.74082			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	96.64107		0.00000	96.45839			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.88719		0.00000	100.85086			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.23952		100.00000	9.19481			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.59979		100.00000	15.52430			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97500	143.02315		4.97500	142.90137			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.67924		0.00000	100.64692			0.00	0	23,930,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.99651		0.00000	100.96225			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.17084		0.00000	102.22522			0.00	0	3,540,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.28547		0.00000	102.24898			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.49575		0.00000	103.45800			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.32684		0.00000	101.28927			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.77847		0.00000	100.74141			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	93.77503		0.00000	93.77503			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	125.80677		2.56000	125.74572			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.19045		0.00000	100.15229			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.25370		10.38000	100.19727			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.25370		10.38000	100.19727			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.82183		0.00000	101.82183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106	On 22/10/2014	Spot Bond		0.00000	100.04941		0.00000	100.01646			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.04655		0.00000	100.00000			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.70000	101.63001		2.70000	101.57992			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.63500	199.15067		2.63500	199.05339			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.67000	102.17789		2.67000	102.12769			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.46613		0.00000	100.43349			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.66500	198.29394		2.66500	198.19676			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		100.00000	1.55778		100.00000	1.54797		250,000,000,000,000.00	2,500,000,000	2,500,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.66500	260.57017		2.64500	260.83820			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16500	270.68491		2.14500	270.97411			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88500	256.26567		2.86500	256.52479			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.52500	124.22196		2.52500	124.16191			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.05726		0.00000	100.01916			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.05500	124.43475		2.05500	124.34797			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.21512		0.00000	100.17210			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.51021		0.00000	100.46883			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	99.94102		0.00000	99.90144			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.54000	101.26766		2.54000	101.19435			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	16.22435		104.97509	16.14237			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.46079		101.07593	20.36083			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	12.43950		100.44759	12.37906			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.87062		0.00000	100.83499			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	18.82697		100.76967	18.73523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.15500	110.76061		2.15500	110.68290			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	2.22000	107.87342		2.22000	107.82308			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.40964		0.00000	98.40745			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000	107.56466		2.25000	107.51428			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.42375		0.00000	101.37822			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36500	337.76034		2.34500	338.11582			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000	100.59965		0.00000	100.56809			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	99.87761		0.00000	99.83633			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.61713		0.00000	101.57760			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	99.89067		0.00000	99.85369			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.30718		0.00000	101.26606			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	101.18754		0.00000	101.14862			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	101.86368		0.00000	101.80877			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.47473		0.00000	100.43280			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.21000	102.13012		6.23500	102.08759			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.88000	102.69859		6.90000	102.64394			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.91000	101.21962		7.93000	101.13433			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.36000	101.49583		8.37000	101.42169			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.54000	106.96417		8.56000	106.84670			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	9.01500	104.10588		9.03500	103.96948			202,837,500,000.00	22,500,000	868,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.23000	98.44186		9.25500	98.27601			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.77000	89.53699		9.79000	89.38317			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.85000	110.04328	9.87000	109.85017			0.00		0	0.00	
FRX26	On 01/10/2026	Spot Bond	10.15000	96.17946	10.17000	95.94055			0.00		0	500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.46500	94.24771	10.48500	94.04716			0.00		0	24,000,000,000.00	
FRX45	On 14/04/2045	Spot Bond	10.57500	77.03756	10.60000	76.81570			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	100.75465	0.00000	100.71941			0.00		0	0.00	
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.78386	0.00000	100.74726			0.00		0	0.00	
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.79553	0.00000	100.75838			0.00		0	0.00	
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.82466	0.00000	100.78614			0.00		0	0.00	
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.87129	0.00000	100.83058			0.00		0	0.00	
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.90624	0.00000	100.86389			0.00		0	0.00	
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.05753	0.00000	101.00807			0.00		0	0.00	
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.17403	0.00000	101.14076			0.00		0	0.00	
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.23802	0.00000	101.20293			0.00		0	0.00	
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.29606	0.00000	101.25931			0.00		0	0.00	
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.30966	0.00000	101.27252			0.00		0	0.00	
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.34837	0.00000	101.31013			0.00		0	0.00	
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.40648	0.00000	101.36658			0.00		0	0.00	
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.45490	0.00000	101.41362			0.00		0	0.00	
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.66786	0.00000	101.62048			0.00		0	0.00	
GBL01	On 15/10/2015	Spot Bond	0.00000	100.72189	0.00000	100.68174			0.00		2,000,000,000	1,000,000,000.00	
GFC03	On 10/04/2015	Spot Bond	0.00000	100.44887	0.00000	100.40774			0.00		0	0.00	
GFC04	On 11/04/2017	Spot Bond	9.68000	100.04373	9.69000	99.96701			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond	0.00000		101.36740		0.00000	101.33767			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	100.00000		99.45554	100.00000	99.09584				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		99.24581		0.00000	99.21302			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	100.00000		80.75221	100.00000	80.39648				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		100.12980		0.00000	100.09268			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.13259		0.00000	100.09466			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.13797		0.00000	100.09851			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.14464		0.00000	100.10327			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.15388		0.00000	100.10987			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		101.05664		0.00000	101.01678			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		102.27828		0.00000	102.24166			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.33122		0.00000	100.29166			0.00	0	130,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.30998		0.00000	102.27323			0.00	1,400,000,000	700,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.34630		0.00000	100.41370			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.02763		0.00000	100.98807			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.45290		0.00000	101.41107			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	7,442,300,000.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.61987		0.00000	100.58453			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		101.17142		0.00000	101.13625			0.00	0	0.00

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	100.82123	0.00000	100.77887				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.05995	0.00000	100.11483				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.70470	0.00000	100.66789				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.98773	0.00000	100.94816				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.99994	0.00000	99.96267				0.00	3,000,000,000	1,000,000,000.00
HILB04	On 01/11/2019	Spot Bond	0.00000	99.99991	0.00000	99.96216				0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.43018	0.00000	101.39768				0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.11497	100.00000	80.39648				0.00	48,600,000,000	49,900,000,000.00
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	100.20348	0.00000	100.16278				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.28421	97.97742	8.30381	97.91881				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.21295	0.00000	100.17036				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.63676	104.41639	8.65633	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	100.22512	0.00000	100.18010				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.08679	104.41639	9.10634	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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.23998	0.00000	100.19200				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.31222	0.00000	100.27064				0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.37482	0.00000	100.33013				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.38843	0.00000	100.34211				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.55726	0.00000	101.51485				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.99292	9.89000	101.93853				75,164,000,000.00	7,600,000	7,600,000.00
HWAY20	On 31/07/2020	Spot Bond	8.56500	108.06863	8.58500	107.91990				275,793,000,000.00	32,200,000	6,048,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.95500	275.07492	1.93500	275.37336				0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96500	274.86392	1.94500	275.16192				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.75500	97.87337	9.78000	97.61085				97,625,113,500,000.00	10,007,700,000	7,986,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64500	98.75605	9.67000	98.48718				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	56.00730	100.00000	55.73627				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.54022	100.00000	14.46986				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	85.48987	100.00000	85.09591				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.93147	100.00000	38.74101				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.87246	100.00000	19.77524				0.00	0	3,500,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.26361	100.00000	10.21227				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	59.26116	100.00000	58.96802				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000	114.40016	1.61000	114.32316				124,769,848,000,000.00	77,496,800,000	03,373,955,700.00
I2038	On 31/01/2038	Spot Bond	1.94000	116.70717	1.94000	116.62650				139,519,562,000,000.00	71,917,300,000	66,290,771,500.00
I2046	On 31/03/2046	Spot Bond	2.05000	114.41943	2.05000	114.33980				547,760,000,000.00	267,200,000	44,638,053,800.00
I2050	On 31/12/2050	Spot Bond	2.01000	124.34278	2.02000	123.95130				44,718,078,000,000.00	22,247,800,000	31,676,389,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000	93.45000	0.00000	93.35000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.81000	103.49163	7.83000	103.43177				0.00	0	300,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.78873	0.00000	101.75081				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.01317	0.00000	100.97345				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.31000	103.26083	8.33000	103.18058				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.58000	105.84375	8.59000	105.76212				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.35703	0.00000	101.31962				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82500	114.97129	4.82500	114.87414				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.13000	101.93611	8.15000	101.84986				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	99.94777	0.00000	99.91249				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	99.94449	0.00000	99.90705				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67500	125.18664	1.67500	125.13195				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12500	127.70742	2.12500	127.64848				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.01919	0.00000	100.98404				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.88021	0.00000	101.84269				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.70000	100.91768	8.71000	100.83803				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.35195	0.00000	101.31625				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.58513	0.00000	102.54775				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.37681	0.00000	101.33953				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.24000	98.29044	9.26000	98.16964				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.66500	91.71931	9.68500	91.59095				100,516,000,000.00	10,400,000	30,900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.16719	0.00000	101.13127				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.78000	95.88596	8.79000	95.80929				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	9.71500	99.37749		9.73500	99.23490			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.03410		0.00000	99.99987			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.03521		0.00000	99.99989			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.07000	100.14861		8.09000	100.06477			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	9.02000	98.86265		9.04000	98.74642			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.03905		0.00000	99.99970			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.40853		0.00000	101.37244			0.00	1,200,000,000	600,000,000.00
IBL58	On 13/02/2017	Spot Bond	8.35000	102.22918		8.36000	102.15847			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.98000	102.73879		9.00000	102.61188			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.03000	103.44924		10.05000	103.26921			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.59363		0.00000	100.55613			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.14660		0.00000	100.10964			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00391		100.00000	0.00389			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.18248		0.00000	100.14581			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.19064		0.00000	100.15235			0.00	20,000,000	10,000,000.00
IDCG03	On 22/10/2020	Spot Bond	9.32000	95.53895		9.34500	95.37547			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.17556		5.00000	100.14853			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.17556		5.00000	100.14853			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.24919		5.00000	101.22157			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.17556		5.00000	100.14853			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.52875		4.00000	100.50711			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.48125		0.00000	101.43074			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.42125		0.00000	101.37189			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.79736		0.00000	100.74639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IF422U	On 27/05/2014	Spot Bond	100.00000		94.95264	100.00000	94.46820				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.74174	9.20000	106.68929				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.68913	0.00000	100.64563				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.68913	0.00000	100.64563				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.65850	0.00000	101.61332				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.21347	100.00000	8.17373				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.16351	0.00000	100.12696				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		99.94537	0.00000	99.90898				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		101.41236	0.00000	101.37549				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.81000		100.39919	9.83000	100.33061				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		101.15482	0.00000	101.11813				0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		102.65075	0.00000	102.61938				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.88899	0.00000	100.85468				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.20821	0.00000	99.15775				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.63492	100.00000	6.60173				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		89.90148	100.00000	89.46078				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		89.47932	100.00000	89.05524				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		84.10138	100.00000	83.71560				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		99.17355	100.00000	97.56098				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		95.13282	100.00000	93.66923				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		81.71056	100.00000	99.17355				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		96.65286	100.00000	95.14266				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		91.56586	100.00000	90.20933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN430U	On 22/07/2014	Spot Bond	100.00000		86.99464		100.00000	85.76937			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		82.85204		100.00000	100.00000			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		97.13453		5.90000	97.13453			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.82251		5.90000	99.80640			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.70989		5.90000	99.69382			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.90000		99.59752		5.90000	99.58148			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.48106		5.95000	99.46493			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.25572		5.95000	99.23966			0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.95000		99.03139		100.00000	86.90476		89,250,000,000,000.00	15,000,000,000	15,000,000,000.00	
INA427	On 01/07/2014	Spot Bond	6.05000		98.90165		6.05000	98.88544			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.78829		6.05000	98.77211			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.05000		98.56234		6.05000	98.54624			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.77966		0.00000	100.73045			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.37592		101.73193		11.37770	101.66765			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.37592		100.59161		11.37770	100.52805			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.88450		0.00000	100.83887			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.47911		0.00000	101.42307			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.86692		0.00000	100.82222			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.50812		6.50000	100.47299			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.98049		0.00000	100.93388			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.60239		0.00000	100.56434			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.38497		0.00000	97.38884			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.93509		0.00000	100.89606			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.32229		0.00000	100.28569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING221	On 08/05/2014	Spot Bond		0.00000	101.38943		0.00000	101.35407			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.85111		0.00000	100.80648			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.50875		0.00000	100.47008			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond		0.00000	102.55205		0.00000	102.52055			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond		0.00000	102.48425		0.00000	102.45219			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.72058		0.00000	100.68625			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.71478		0.00000	100.68072			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond		0.00000	100.86419		0.00000	100.83084			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.27562		0.00000	100.24238			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	99.94805		0.00000	99.91344			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	101.35928		0.00000	101.32423			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.24731		0.00000	101.21294			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.23236		0.00000	101.19840			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	101.04116		0.00000	101.00699			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.74671		0.00000	100.71425			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.29946		0.00000	100.26541			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.82289		0.00000	100.77029			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	101.04955		0.00000	101.01604			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond		0.00000	99.89045		0.00000	99.85915			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		88.59223		100.00000	88.16425			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		84.10138		100.00000	83.71560			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		85.28037		100.00000	84.88372			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.34885		0.00000	100.30958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond	0.00000	100.35608		0.00000	100.31599			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.36094		0.00000	100.32031			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.82000	100.39710		8.84000	100.29875			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.28038		0.00000	100.24740			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.06252		0.00000	101.02139			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.18000	102.63442		9.19000	102.55532			186,354,000,000.00	20,300,000	67,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.49013		0.00000	100.45039			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.44856		0.00000	100.40743			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.58467		0.00000	101.53555			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.90077		0.00000	100.85431			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.99000	105.42166		9.01000	105.34911			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.86407		0.00000	102.82022			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.31653		0.00000	101.27012			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21500	118.46162		3.21500	118.39992			15,882,100,000,000.00	4,940,000,000	2,470,000,000.00
IV019	On 31/03/2028	Spot Bond	3.69000	133.19958		3.69000	133.12706			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.66907		0.00000	100.62393			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.47054		0.00000	100.42534			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.34140		0.00000	100.29824			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.14611		0.00000	101.10106			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.80047		0.00000	100.75562			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000	94.55963		3.61000	94.50835			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000	100.14442		3.61000	100.06609			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.23232		0.00000	101.18480			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.82170		0.00000	101.77418			0.00	0	0.00

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		100.88899		0.00000	100.85468			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.31000		104.46526		12.33000	104.33403			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.04898		0.00000	99.99969			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000		133.19958		3.69000	133.12706			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000		94.46820		100.00000	93.98866			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000		93.66923		100.00000	92.25000			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		99.17356		100.00000	97.56098			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000		95.14266		100.00000	93.67892			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		90.21667		100.00000	88.89964			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		85.76937		100.00000	84.57125			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		101.12775		0.00000	101.09173			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.26704		0.00000	100.23152			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		101.26378		0.00000	101.22853			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000		99.79030		5.90000	99.77421			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000		99.67775		5.90000	99.66170			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000		99.44881		5.95000	99.43269		74,375,000,000,000.00	12,500,000,000	12,500,000,000.00	
IVA424	On 12/06/2014	Spot Bond	5.95000		99.22361		5.95000	99.20756			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000		98.86923		6.05000	98.85303			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000		98.75595		6.05000	98.73978			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000		98.64292		6.05000	98.62679			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		99.79647		0.00000	101.62198			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.05668		0.00000	100.01912			0.00	0	0.00

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	100.53949	0.00000	100.50575				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.52366	0.00000	100.48584				0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	4,000,000,000	2,250,000,000.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	99.88598	0.00000	99.85277				0.00	80,000,000	40,000,000.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.29035	0.00000	101.25377				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.40863	0.00000	101.36628				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	101.22502	0.00000	101.18577				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.35618	0.00000	100.31609				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.35861	0.00000	100.31825				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.36348	0.00000	100.32258				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.34157	0.00000	100.30311				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.20213	0.00000	100.16170				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.05606	0.00000	100.01877				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.87987	0.00000	100.83972				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.41725	0.00000	101.37885				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	101.15950	0.00000	101.12363				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.14709	0.00000	101.11161				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.58862	0.00000	100.54749				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.40014	0.00000	100.36472				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.15414	0.00000	100.11528				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	100.00000	49.17813	100.00000	48.86817				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	66.04418	100.00000	65.71384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDC05U	On 15/05/2014	Spot Bond	100.00000		96.56085	100.00000	96.05263				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		96.56085	100.00000	96.05263				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.03894	0.00000	99.99996				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		55.63723	100.00000	55.36504				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.69928	0.00000	100.65954				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.99489	100.00000	24.86987				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.35766	0.00000	100.31496				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		62.10313	100.00000	61.79249				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		63.49980	100.00000	63.18218				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		54.63826	100.00000	54.37096				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		63.82244	100.00000	63.58050				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		66.07085	100.00000	65.74038				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		60.98265	100.00000	60.68754				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		75.40984	100.00000	75.00000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.38139	0.00000	101.33536				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		99.99975	0.00000	99.95255				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.88000		135.99131	8.90000	135.73249				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.14528	0.00000	101.10898				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.84991	0.00000	100.81209				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.24006	0.00000	101.20044				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.14402	0.00000	101.10626				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.03742	0.00000	99.99979				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.28000		97.16122	9.29000	97.08549				726,624,000,000.00	78,300,000	177,900,000.00

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	9.43000	94.83808		9.44000	94.75930			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.81500	98.92583		9.83500	98.78297			75,575,500,000.00	7,700,000	46,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	101.46188		0.00000	101.40310			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.81000	103.93113		10.83000	103.84199			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.59699		0.00000	101.53272			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.41475		0.00000	101.37366			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.51128		0.00000	101.46740			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.62707		0.00000	101.57981			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.03637			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.37564		0.00000	100.34198			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.79481		0.00000	99.76324			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	99.93511		0.00000	99.90270			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	99.44245		0.00000	99.41059			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.64008		0.00000	98.63369			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	97.22179		0.00000	97.18706			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	98.64763		0.00000	98.61543			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	65.47614		100.00000	65.22793			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	62.10313		100.00000	61.79249			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.06995		0.00000	101.03763			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	57.94178		100.00000	57.66139			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	66.66669		100.00000	66.66667			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	98.38275		100.00000	97.85523			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	95.54974		100.00000	95.05208			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	81.63265		100.00000	80.53691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond	100.00000		10.56140		100.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.20916		0.00000	101.17478			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.61127		0.00000	100.57554			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.30033		0.00000	100.26266			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.93713		0.00000	100.90081			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.63496		0.00000	101.59721			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.95604		0.00000	100.92000			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.89485		0.00000	100.86112			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.26801		0.00000	101.23215			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.83971		0.00000	101.30200			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.82646		0.00000	101.40644			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.28760		0.00000	100.25319			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.30261		0.00000	100.26617			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		87.89809		100.00000	87.34177			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		66.39863		100.00000	66.06651			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.16424		100.00000	23.05214			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.55332		100.00000	56.27965			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.16000		99.89776		9.18000	99.77081			50,380,000,000.00	5,500,000	154,700,000.00
MBSA02	On 15/04/2019	Spot Bond	9.05000		99.83664		9.07000	99.71015			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.06230		0.00000	101.01972			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.98769		0.00000	100.94812			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.33175		0.00000	100.29437			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.44688		0.00000	100.40937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.45011		0.00000	100.41234			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.46625		0.00000	100.42717			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.07334		0.00000	102.03212			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.18173		0.00000	102.13855			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.51500	100.78381		8.52500	100.71632			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.23000	103.40489		9.25000	103.27847			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.99500	103.28641		10.02000	103.09886			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.86500	104.91838		6.89000	104.86416			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.78967		0.00000	100.75280			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.81884		0.00000	100.78059			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.01500	102.15856		10.03500	102.02068			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.82500	101.95381		7.84500	101.88550			67,295,000,000.00	8,600,000	4,768,600,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.26037		0.00000	101.22005			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.44000	101.96316		9.45000	101.88553			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.90292		0.00000	100.86355			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.87000	102.19244		9.89500	102.01548			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.76829		100.00000	9.72102			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.20885		0.00000	101.17019			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.14000	101.82946		9.15000	101.75337			105,110,000,000.00	11,500,000	119,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.35000	103.79486		6.37500	103.75402			0.00	0	77,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.91000	104.42459		7.93000	104.35697			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	9.08000	105.88271		9.09000	105.80299			173,428,000,000.00	19,100,000	47,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.15103		100.89771	7.11497			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.24412		100.61875	7.20770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	101.42006		0.00000	101.38313			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	101.44317		0.00000	101.40564			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	101.46418		0.00000	101.42609			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	101.47453		0.00000	101.43617			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	101.60099		0.00000	101.55930			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.74825		0.00000	101.70267			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.45824		100.00000	0.45595			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.45824		100.00000	0.45595			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.38000	97.24822		9.40000	97.08811			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.76000	100.12342		7.78000	100.04135			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.53500	100.85364		9.55500	100.70750			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.36830		0.00000	100.33778			0.00	0	1,490,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.32000	101.40196		9.34500	101.22660			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	101.37770		0.00000	101.34136			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.73000	101.14243		9.75000	100.96510			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.71959		0.00000	102.68329			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.48040		0.00000	101.44493			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.41177		0.00000	102.37475			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.01530		0.00000	100.08340			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.28075		0.00000	101.24574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.77896		0.00000	100.74272			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.51000	105.24504		7.53000	105.17646			0.00	0	813,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.74617		0.00000	102.70932			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.06000	111.35889		9.08000	111.21675			148,584,000,000.00	16,400,000	59,000,000.00
NBK4	On 28/10/2024	Spot Bond	11.05500	33.28790		11.07500	33.20596			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.91000	101.95080		7.93000	101.88903			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.20617		0.00000	100.16493			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.21680		0.00000	100.17340			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.26000	102.89159		8.28000	102.81143			136,290,000,000.00	16,500,000	32,800,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.74207		0.00000	100.70381			0.00	400,000,000	100,000,000.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.38427		0.00000	101.34205			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.69771		0.00000	100.65367			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.52588		0.00000	100.48325			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.35787		0.00000	100.31517			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.23218		0.00000	101.19075			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.30072		0.00000	89.28224			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.16670		0.00000	101.12748			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	100.03149		0.00000	100.09479			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.04385		0.00000	100.10350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.05722	0.00000	100.01912				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.39254	0.00000	100.34839				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.51617	0.00000	85.49706				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.91016	0.00000	100.87449				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.53454	0.00000	101.49293				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.85671	0.00000	100.81669				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.81007	0.00000	100.77224				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.46843	0.00000	100.42704				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.78147	0.00000	100.74498				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.77036	0.00000	100.73369				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.76978	0.00000	100.73314				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.03520	0.00000	99.99983				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.89403	0.00000	100.85150				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.22500	103.80395	10.24500	103.56659				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.88826	0.00000	100.84600				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.26000	102.56714	10.28000	102.32838				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.89403	0.00000	100.85150				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.79929	0.00000	100.76125				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.08486	0.00000	101.06573				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.76000	103.55601	8.78000	103.48184				0.00	0	200,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.13741	0.00000	104.56707				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.40421	0.00000	101.35824				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.44000	100.89323	10.46000	100.65891				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000	100.52893	0.00000	100.48378				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.42036	0.00000	100.38621				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.53000	115.29830	12.54000	115.18510				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.77497	0.00000	111.72179				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.25699	0.00000	102.22689				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.48167	0.00000	101.43114				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17500	163.76131	2.15500	163.72698				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.06500	103.83962	9.08500	103.69430				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.92092	0.00000	100.88604				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.89257	0.00000	100.85812				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.69500	105.37688	9.71500	105.22748				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.27155	0.00000	101.23335				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	101.25562	0.00000	101.22151				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.47200	0.00000	101.43698				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.19842	0.00000	101.16242				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.24418	0.00000	101.20680				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.89500	106.13140	9.91500	105.96011				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	101.28997	0.00000	101.25121				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.24424	0.00000	101.20686				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.27161	0.00000	101.23340				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.09500	105.41672	10.11500	105.26602				0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.36312	0.00000	101.32215				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.30826	0.00000	101.26894				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.28989	0.00000	101.25113				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.63693	0.00000	101.58766				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.52555	0.00000	101.47966				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.32646	0.00000	101.28659				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.28000	103.70060	7.28000	100.00000				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.92000	117.43007	8.94000	117.29420				0.00	0	506,600,000.00
NRA022	On 31/10/2022	Spot Bond	9.27000	117.32362	9.29500	117.10481				0.00	0	208,900,000.00
NRA023	On 31/05/2023	Spot Bond	2.07000	169.97649	2.05000	170.10993				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.60000	125.69905	9.62000	125.45590				0.00	0	4,666,400.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.96202	0.00000	101.92195				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.03632	0.00000	99.99993				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.84162	0.00000	100.80831				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.78022	0.00000	100.73999				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.21116	0.00000	101.17308				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.25476	0.00000	101.21530				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.44090	0.00000	101.39481				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.82143	0.00000	101.76181				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.08862	100.00000	17.99814				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	38.07334	100.00000	37.88708				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04000	102.72959	7.06000	102.66240				245,696,000,000.00	34,900,000	112,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	13.48704	100.00000	13.42177				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.98000	0.00000	99.68000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	59.03326	100.00000	58.74445				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.42216	0.00000	101.38518				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond	0.00000	100.16216	0.00000	100.12607				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	101.12002	0.00000	101.08326				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	101.02816	0.00000	101.00981				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000	101.26508	0.00000	101.23305				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000	101.13697	0.00000	101.10495				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.21150	0.00000	101.17453				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.99279	0.00000	100.95356				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.95312	0.00000	100.91840				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.82172	0.00000	100.78516				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.80808	0.00000	100.77213				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.89554	0.00000	100.85649				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.85270	0.00000	100.81477				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.82419	0.00000	100.78753				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.94298	0.00000	100.90186				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.88985	0.00000	100.85028				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.85394	0.00000	100.81595				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.99540	0.00000	100.95197				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.93315	0.00000	100.89166				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.88861	0.00000	100.84910				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.05195	0.00000	100.01736				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.05355	0.00000	100.01787				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.05427	0.00000	100.01811				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.05586	0.00000	100.01862				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.06271	0.00000	100.02084				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.06431		0.00000	100.02136			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.04045		0.00000	100.00001			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	6.81000	104.10833		6.83000	104.06279			0.00	0	0.00
R009P		On 15/09/2014	Spot Bond	6.72000	97.55727		6.74500	97.51325			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	8.30000	38.81372		8.32000	38.70974			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.81000	110.34817		6.83000	110.28058		2,997,970,974,384,000.00	40,230,686,400	34,437,445,300.00	
R158		On 15/09/2015	Spot Bond	6.81000	110.34817		6.83000	110.28058		3,632,000,454,000.00	533,333,400	266,666,700.00	
R158P		On 15/09/2015	Spot Bond	6.71000	91.35749		6.73000	91.30044			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.81000	116.15372		6.83000	116.06429		3,632,000,454,000.00	533,333,400	266,666,700.00	
R159P		On 15/09/2016	Spot Bond	6.64000	85.66004		6.66000	85.59028			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.48000	119.26714		8.50000	119.04324		0,187,860,541,824,000.00	01,398,648,800	95,282,000,000.00	
R187P		On 21/12/2026	Spot Bond	8.22000	36.13127		8.24000	36.02768			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	8.14000	33.68606		8.16000	33.58314			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.66500	281.34738		1.64500	281.59155		9,908,748,000,000.00	5,951,200,000	29,847,753,500.00	
R201		On 21/12/2014	Spot Bond	6.35000	104.63570		6.37500	104.58401		889,000,000,000.00	140,000,000	71,252,500,000.00	
R202		On 07/12/2033	Spot Bond	1.83500	223.83156		1.83500	223.67828		2,380,912,500,000.00	1,297,500,000	54,102,742,800.00	
R2023		On 28/02/2023	Spot Bond	8.33000	97.73355		8.35000	97.56978		2,691,028,932,690,000.00	23,052,693,000	97,412,300,000.00	
R203		On 15/09/2017	Spot Bond	7.58000	103.02129		7.59000	102.94999		5,386,933,218,448,000.00	10,677,205,600	50,800,758,700.00	
R2030		On 31/01/2030	Spot Bond	8.98000	93.81215		9.01000	93.53159		1,412,946,426,000,000.00	57,343,700,000	47,251,785,300.00	
R2037		On 31/01/2037	Spot Bond	9.15500	95.89208		9.18500	95.57456		355,768,262,925,500.00	38,860,542,100	48,188,165,100.00	
R204		On 21/12/2018	Spot Bond	7.81000	103.61325		7.83000	103.49266		1,233,747,978,177,000.00	57,970,291,700	61,636,451,800.00	
R2048		On 28/02/2048	Spot Bond	9.22500	96.57039		9.25000	96.27673		301,186,210,432,500.00	32,648,911,700	102,436,511,700.00	
R207		On 15/01/2020	Spot Bond	8.01500	98.67747		8.03500	98.54635		4,747,521,620,569,000.00	92,329,584,600	41,411,584,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	8.17000	93.19226		8.19500	93.02744			5,787,253,623,639,000.00	08,354,176,700	40,846,253,600.00
R209	On 31/03/2036	Spot Bond	9.07500	73.85916		9.10000	73.63776			1,239,359,558,580,000.00	36,568,546,400	91,898,800,000.00
R210	On 31/03/2028	Spot Bond	1.79000	165.94191		1.79000	165.82875			3,590,919,000,000.00	2,006,100,000	34,215,237,800.00
R211	On 31/01/2017	Spot Bond	0.97500	127.55387		0.97500	127.47246			4,337,775,000,000.00	4,449,000,000	46,825,383,900.00
R212	On 31/01/2022	Spot Bond	1.55500	132.90030		1.55500	132.81125			38,742,960,907,000.00	24,915,087,400	68,422,435,800.00
R213	On 28/02/2031	Spot Bond	8.97500	84.19750		8.99500	84.00716			1,843,416,242,415,000.00	05,394,567,400	54,108,922,800.00
R214	On 28/02/2041	Spot Bond	9.15000	74.76116		9.17500	74.53185			1,398,715,220,310,000.00	52,865,051,400	80,978,051,400.00
R226C	On 15/09/2014	Spot Bond	6.32000	97.69933		6.34500	97.65727			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.87000	94.29557		6.89000	94.24501			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.71000	91.35749		6.73000	91.30044			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.63000	88.51997		6.65000	88.45649			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.64000	85.66004		6.66000	85.59028			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.40500	99.13023		6.43000	99.09226			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.35500	96.09103		6.38000	96.04305			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.78000	92.69692		6.80000	92.64249			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.65000	89.84236		6.67000	89.78152			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.63000	86.98722		6.65000	86.91999			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.69000	84.06728		6.71000	83.99392			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.55500	79.24225		7.56500	79.18599			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.60500	76.22415		7.61500	76.16617			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.81500	72.82014		7.83500	72.73146			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.79500	70.14428		7.81500	70.05218			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.77500	67.57977		7.79500	67.48461			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.76500	65.08622		7.78500	64.98835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.97500	61.88155		7.99500	61.78194			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.95500	59.58466		7.97500	59.48308			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		8.09000	56.77693		8.11500	56.65488			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		8.06000	54.68990		8.08500	54.56585			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		8.03000	52.69480		8.05500	52.56903			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		8.00000	50.78714		8.02500	50.65990			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.96000	49.00573		7.98500	48.87716			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.92000	47.30502		7.94500	47.17532			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.42000	43.34030		8.44000	43.23642			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.38000	41.75956		8.40000	41.65555			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.34000	40.25196		8.36000	40.14791			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.30000	38.81372		8.32000	38.70974			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.26000	37.44127		8.28000	37.33745			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.22000	36.13127		8.24000	36.02768			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.18000	34.88053		8.20000	34.77724			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.14000	33.68606		8.16000	33.58314			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.43417		0.00000	100.38245			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.51045		0.00000	101.46436			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.45572		0.00000	100.40455			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.36373		0.00000	100.31524			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.15338		100.00000	15.08005			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	5.60647		100.00000	5.57904			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.03175		100.00000	18.93965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.09985		0.00000	101.06114			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.61982		0.00000	100.58069			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.04177		0.00000	101.00167			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.53983		0.00000	101.50310			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.24571		0.00000	101.21336			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.37271		0.00000	101.33705			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.67822		0.00000	100.64323			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.20200		0.00000	100.16189			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.38729		0.00000	101.34794			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.34912		0.00000	102.10408			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	99.94183		0.00000	99.90278			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.04784		0.00000	101.00830			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.53052		0.00000	100.49530			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.19923		0.00000	100.15934			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.70539		0.00000	102.67337			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.22637		0.00000	101.18719			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.13856		0.00000	101.09763			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.16639		0.00000	101.12715			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	102.37675		0.00000	102.32040			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.95856		0.00000	100.89734			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.06399		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.05751		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.05751		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
RP013	On 27/09/2016	Spot Bond	0.00000		101.04798		0.00000	100.98924			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		101.16903		0.00000	101.10348			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		101.47911		0.00000	101.42307			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.20693		12.35000	105.13730			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		101.23524		0.00000	101.18856			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.26352		100.00000	15.09506			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		101.15570		0.00000	101.11202			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		101.60803		0.00000	101.56323			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.38337		0.00000	100.33994			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.21944		0.00000	100.17550			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.56420		0.00000	101.51644			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.62798		100.00000	2.61512			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.27031		100.00000	14.20050			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.07350		100.00000	20.97152			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		11.98552		100.00000	11.89815			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		21.06942		100.00000	20.96404			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.98152		0.00000	106.88588			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.08123		0.00000	99.99866			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.47000		102.80261		9.49500	102.62318			69,131,000,000.00	7,300,000	596,100,000.00
RW23	On 10/12/2023	Spot Bond	9.58000		103.28395		9.60000	103.10743			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.12500		104.90858		10.14500	104.69990			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000		94.55959		100.00000	94.07216			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.61990		0.00000	98.35130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	8.06000	111.01395		8.08000	110.91813			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.44179		0.00000	101.39845			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.63000	104.10724		9.64000	104.02368			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.19044		0.00000	100.14783			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.98309		0.00000	100.94021			0.00	1,800,000,000	1,800,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.04086		0.00000	99.99989			0.00	1,100,000,000	550,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.17639		0.00000	100.03809			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.17343		0.00000	100.03590			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.91000	105.93746		7.93000	105.87171			0.00	0	1,068,400,000.00
SBK9	On 10/04/2018	Spot Bond	9.41000	97.23274		9.43000	97.12055			0.00	0	388,900,000.00
SBN27	On 15/09/2015	Spot Bond	8.27000	108.37782		8.29000	108.30336			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.13000	108.56456		8.15000	108.49075			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.06000	108.65811		8.08000	108.58462			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.98000	98.97594		8.99000	98.90049			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.20500	108.46446		8.22500	108.39030			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.17000	108.51116		8.19000	108.43716			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.88931		0.00000	100.85053			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.78745		0.00000	100.79633			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.94801		0.00000	100.89910			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.59170		0.00000	100.55036			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.63000	101.75428		8.64000	101.67852			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.46506		0.00000	100.43041			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.76829		0.00000	100.72866			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.87318		0.00000	104.83049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.32000	108.02551		9.34500	107.83950			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.13000	104.10642		10.15000	103.91288			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.59905		0.00000	101.55567			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.84296		0.00000	101.80901			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.56432		0.00000	101.52576			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	104.04132		0.00000	104.00202			0.00	2,000,000,000	1,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.91000	103.72543		8.93000	103.59544			481,140,000,000.00	54,000,000	1,486,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.10983		100.00000	10.06464			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.87000	103.56767		9.89000	103.38738			0.00	0	2,900,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.16145		0.00000	100.12491			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.18000	96.50865		9.20000	96.32385			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.87000	97.31659		9.89500	97.13971			0.00	0	22,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.99000	110.34848		8.01000	110.25954			279,650,000,000.00	35,000,000	68,600,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19500	270.06473		2.17500	270.35261			4,390,000,000,000.00	2,000,000,000	1,000,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000	125.36835		1.67500	125.13195			2,430,000,000,000.00	1,500,000,000	500,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.76688		0.00000	104.68295			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	9.65054		100.00000	9.60384			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	2.24500	123.32214		2.24500	123.26443			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.50812		6.50000	100.47299			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.98480		0.00000	100.94078			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.64585		0.00000	100.60508			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.28806		0.00000	102.24602			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.61000	100.66195		9.62000	100.58367			118,203,000,000.00	12,300,000	32,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	102.02350		0.00000	101.98097			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.43980		0.00000	100.39948			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.76748		0.00000	100.72720			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.69977		0.00000	100.66369			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.05201		0.00000	100.01733			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	10.28937		100.00000	10.23791			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	101.02154		0.00000	100.98143			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.11000	105.14066		8.13000	105.05248			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.41000	99.34268		9.43000	99.22391			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.93000	99.11697		8.94000	99.04166			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.36428		0.00000	101.32712			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.35752		0.00000	101.31846			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.69925		0.00000	101.66249			0.00	1,200,000,000	300,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.36714		0.00000	101.32780			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.03861		0.00000	99.99979			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.68000	105.11748		8.69000	105.04883			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.41992		0.00000	100.38155			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.81289		0.00000	100.77579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.31753		0.00000	100.27769			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.72000	92.97002		9.74500	92.81592			315,900,000,000.00	32,500,000	3,047,400,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.25666		0.00000	101.21441			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.79307		0.00000	100.74987			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.03627		0.00000	100.09817			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.77800	85.61818		9.80300	85.46189			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.84000	85.34180		9.86500	85.18583			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.59500	103.86241		7.62000	103.80433			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.27500	93.30689		9.29500	93.17787			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.93670		0.00000	100.89492			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.76000	99.59834		8.77000	99.52351			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.36000	106.44098		2.36000	106.39048			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.76000	100.03777		8.78000	99.91700			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.04853		0.00000	100.01404			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.69240		0.00000	101.63871			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.90000	108.05567		9.92000	107.85161			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.11108		0.00000	101.07373			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.47530		0.00000	100.43701			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.88800		0.00000	100.84840			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.20500	75.65527		10.22500	75.48638			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	100.28513		0.00000	100.24935			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.20562		0.00000	100.16443			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1047	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.95196		0.00000	99.91994			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.82428		0.00000	99.79233			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.80830		0.00000	99.77635			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.77615		0.00000	99.74417			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.77646		0.00000	99.74453			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.71206		0.00000	99.68007			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.67959		0.00000	99.64755			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.59581		0.00000	99.56347			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.37198		0.00000	99.33978			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.25161		0.00000	99.21907			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.23453		0.00000	99.20196			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	99.95149		0.00000	99.91915			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.90606		0.00000	99.87475			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	90.57072		100.00000	90.12346			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.83857		0.00000	99.80628			0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.69347		0.00000	99.66121			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.65791		0.00000	99.62533			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.68793		0.00000	98.65513			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	80.57395		100.00000	80.21978			0.00	0	0.00
SY1079	On 29/07/2014	Spot Bond	100.00000	80.57395		100.00000	80.21978			0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	100.00000	92.87532		100.00000	92.40506			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.27000	107.97950		7.29000	107.90957			0.00	0	280,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	9.08000	100.21128		9.10000	100.02296			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	87.61247		100.00000	87.21514			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	82.42304		100.00000	82.05672			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.50660		100.00000	30.35401			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.18314		0.00000	100.14682			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.99993		0.00000	99.96590			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.21681		0.00000	101.18240			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.11756		0.00000	101.07999			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.81535		0.00000	98.80918			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.15662		0.00000	101.12250			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.76055		0.00000	100.72504			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.80140		0.00000	100.76398			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.25198		0.00000	99.22015			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	96.94894		100.00000	67.46765			0.00	81,900,000,000	55,900,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.05049		0.00000	100.01698			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.06000	103.52594		8.08000	103.44003			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.19232		0.00000	100.15379			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.19763		0.00000	100.15804			0.00	800,000,000	200,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.23111		7.83000	102.18774			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.18939		0.00000	100.15145			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.19604		0.00000	100.15676			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.87772		0.00000	101.83493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.18939		0.00000	100.15145			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.19604		0.00000	100.15676			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.04161		7.16000	102.00196			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.20905		0.00000	100.16716			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.20798		0.00000	100.16632			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.23340		0.00000	100.18664			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.22996		0.00000	100.18389			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.33302		0.00000	100.26623			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.32130		0.00000	100.25687			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.18913		0.00000	100.15124			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.19763		0.00000	100.15804			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.41270		8.73000	102.31605			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.18833		0.00000	100.15061			0.00	800,000,000	200,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.19604		0.00000	100.15676			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.28000	98.56271		9.30000	98.39682			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.32970		0.00000	100.29225			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.34646		0.00000	100.30713			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.20957		0.00000	100.16759			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.20666		0.00000	100.16526			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.36367		0.00000	100.32242			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.23287		0.00000	100.18621			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.23182		0.00000	100.18536			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.39421		0.00000	100.34955			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.31478		0.00000	100.25167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.31583		0.00000	100.25250			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.55274		0.00000	100.49031			0.00	70,000,000	140,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.20078		0.00000	100.16094			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.97321		101.06155	5.94371			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.18833		0.00000	100.15061			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	108.87441		0.00000	108.83602			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.21222		0.00000	100.16971			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.22282		0.00000	100.17818			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.33406		0.00000	100.26707			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.61693		0.00000	100.57959			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.19671		0.00000	100.15769			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.19942		0.00000	100.15986			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.19671		0.00000	100.15769			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.19942		0.00000	100.15986			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.20078		0.00000	100.16094			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.19508		0.00000	100.15638			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.19942		0.00000	100.15986			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.21432		0.00000	100.17179			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.21432		0.00000	100.17179			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.21432		0.00000	100.17179			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.23597		0.00000	100.18913			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.24138		0.00000	100.19346			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.23462		0.00000	100.18805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.34249		0.00000	100.27445			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.34920		0.00000	100.27983			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.34652		0.00000	100.27768			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.56000		103.20807		8.58000	103.14162			63,344,000,000.00	7,400,000	1,105,900,000.00
TL20	On 22/02/2020	Spot Bond	10.21500		83.22236		10.23500	83.12571			0.00	0	1,700,000,000.00
TN17	On 14/11/2017	Spot Bond	8.42000		106.80424		8.43000	106.72505			37,048,000,000.00	4,400,000	4,149,100,000.00
TN20	On 17/09/2020	Spot Bond	9.37000		106.62296		9.39500	106.44789			172,385,697,526,000.00	18,397,619,800	17,382,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.68910		100.00000	0.68476			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.51000		107.84227		9.53000	107.65705			0.00	0	11,780,000,000.00
TN25	On 19/08/2025	Spot Bond	9.68000		100.64206		9.70000	100.45508			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.62500		98.72671		9.64500	98.53180			511,278,075,000.00	53,119,800	7,323,819,800.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.58665		0.00000	101.55059			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.36134		0.00000	102.32348			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		101.47794		0.00000	101.44116			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.43744		0.00000	101.39849			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.47592		0.00000	101.43592			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.47988		0.00000	101.43977			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.66981		0.00000	101.62449			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		102.06383		0.00000	102.00768			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.67673		0.00000	100.64124			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.46983		0.00000	100.43171			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.47998		0.00000	100.44105			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.28255		0.00000	100.24690			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.30199		0.00000	100.26390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.05355	10.00000	100.00000			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.05222	9.75000	100.00000			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.05177	100.00000	10.00000			0.00	0	0.00
TSP142		On 25/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TSP144		On 15/05/2014	Spot Bond	0.00000	99.80455	0.00000	99.77448			0.00	0	0.00
TSP145		On 29/05/2014	Spot Bond	0.00000	99.60484	0.00000	99.57557			0.00	0	0.00
TSP150		On 02/10/2014	Spot Bond	0.00000	97.57773	0.00000	97.54606			0.00	0	0.00
TSP151		On 02/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.97041			0.00	0	0.00
TSP152		On 13/11/2014	Spot Bond	0.00000	96.88055	0.00000	96.84855			0.00	0	0.00
TSP153		On 27/11/2014	Spot Bond	0.00000	96.69725	0.00000	96.66564			0.00	0	0.00
TSP154		On 12/06/2014	Spot Bond	0.00000	99.37742	0.00000	99.34705			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	98.71280	0.00000	98.68178			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	95.62258	0.00000	95.58954			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	98.33731	0.00000	98.30303			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	94.65251	0.00000	94.61418			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	98.12103	0.00000	98.08718			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	94.35221	0.00000	94.32264			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	94.27666	0.00000	94.23937			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	97.62309	0.00000	97.58889			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	94.11742	0.00000	94.08077			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	93.89445	0.00000	93.85800			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	97.15890	0.00000	97.12487			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	93.67431	0.00000	93.63806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.04666	100.00000	13.97639				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	101.21874	0.00000	101.18430				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	101.15253	0.00000	101.12007				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.34998	0.00000	100.31665				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.29688	0.00000	100.26389				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.28332	0.00000	100.24999				0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000	100.27535	0.00000	100.24296				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.25155	0.00000	100.21801				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.14905	0.00000	100.11593				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.34100	0.00000	101.30426				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.31872	0.00000	100.28122				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	101.19500	0.00000	101.16226				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.28611	0.00000	100.25245				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.57000	107.32058	9.59500	107.13829				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.21969	0.00000	100.17575				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.59134	0.00000	100.54345				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.92000	102.10930	9.93000	102.02745				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.61020	0.00000	100.57541				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.60669	0.00000	100.57162				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.89007	0.00000	99.85282				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.88604	0.00000	99.84750				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.88595	0.00000	99.84736				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.66824	0.00000	100.62963				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.68727	0.00000	100.64756				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	7.17000	115.38860	7.19000	115.30311				0.00	0	9,801,400,000.00
WS05	On 01/08/2018	Spot Bond	1.45500	235.12426	1.45500	234.96799				0.00	0	337,600,000.00
WSP1	On 28/05/2015	Spot Bond	7.11000	105.76175	7.13000	105.70022				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.08500	106.28818	8.09500	106.21446				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.36500	106.42374	8.38500	106.29290				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.64000	105.51540	8.66000	105.37211				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.71000	105.34930	8.73500	105.16848				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.76000	92.55952	6.78000	92.50462				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.38500	98.97845	6.41000	98.94009				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.69000	90.81272	6.71000	90.75425				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.36500	96.44709	6.39000	96.40010				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.76000	92.54253	6.78000	92.48758			101,400,000,000,000.00	15,000,000,000	7,500,000,000.00	
Z083	On 30/09/2019	Spot Bond	7.75500	66.25623	7.77500	66.15982				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.13595	100.00000	35.99897				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.12721	100.00000	19.05471				0.00	0	0.00

Total for j-Bonds : **41,762,061,299,446,000.00** **14,340,273,500** **151 775 698 400.00**

Grand Total: **41,762,069,696,757,100.00** **14,340,415,412** **151 779 089 911.00**