



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: 09/05/2014

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 12/05/2014	Any day expiry	10.38220	10.38220	10.34640	10.34640		8.56	0.00	0	0.00
\$ / R	10.55	Call	2.22100	0.00222	2.90680	0.00291	2.221	10.84	0.00	0	9,000.00	
\$ / R	10.87	Call	0.02560	0.00003	0.14520	0.00015	0.026	15.71	0.00	0	9,000.00	
\$ / R		On 13/05/2014	Any day expiry	10.38220	10.38220	10.34320	10.34320		8.78	0.00	0	0.00
\$ / R	10.10	Call	282.80250	0.28280	244.91040	0.24491	282.803	11.90	0.00	0	1,000.00	
\$ / R	10.40	Call	29.85840	0.02986	22.39880	0.02240	29.858	8.78	0.00	0	1,000.00	
\$ / R	10.90	Call	0.13820	0.00014	0.26320	0.00026	0.138	16.58	0.00	0	1,500.00	
\$ / R		On 19/05/2014	Any day expiry	10.39030	10.39030	10.35290	10.35290		8.86	0.00	0	0.00
\$ / R	10.52	Call	21.91920	0.02192	18.17960	0.01818	21.919	9.85	0.00	0	1,100.00	
\$ / R	10.75	Call	3.30680	0.00331	2.94230	0.00294	3.307	11.74	0.00	0	1,100.00	
\$ / R		On 22/05/2014	Any day expiry	10.39520	10.39520	10.35780	10.35780		9.22	0.00	0	0.00
\$ / R	10.38	Call	80.93720	0.08094	72.52810	0.07253	80.937	9.35	0.00	0	5,000.00	
\$ / R	10.67	Call	10.76590	0.01077	8.79390	0.00879	10.766	10.96	0.00	0	5,000.00	
\$ / R		On 26/05/2014	Any day expiry	10.40170	10.40170	10.36420	10.36420		9.07	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry	10.40330	10.40330	10.36590	10.36590		9.14	0.00	0	0.00
\$ / R	8.30	Put	0.00850	0.00001	0.00900	0.00001	0.009	26.61	0.00	0	5,500.00	
\$ / R	10.14	Call	279.24370	0.27924	247.20140	0.24720	279.244	10.40	0.00	0	5,500.00	
\$ / R		On 28/05/2014	Any day expiry	10.40490	10.40490	10.36750	10.36750		9.21	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	403.50740	0.40351	439.27400	0.43927	403.507	11.11	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	0.02140	0.00002	0.02400	0.00002	0.021	19.50	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.43100		10.43100		10.39340	10.39340		9.59	345,506,013.00	33,123	797,232.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00190	0.00000	0.03270	0.00003	0.002	14.80	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00650	0.00001	0.06020	0.00006	0.007	14.54	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00780	0.00001	0.06570	0.00007	0.008	14.51	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	2.79630	0.00280	3.19100	0.00319	2.796	10.85	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	3.14930	0.00315	3.59570	0.00360	3.149	10.62	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	7.63040	0.00763	10.57200	0.01057	7.630	9.38	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	9.73390	0.00973	13.30010	0.01330	9.734	9.39	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	10.53360	0.01053	14.32700	0.01433	10.534	9.40	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	11.38650	0.01139	15.41770	0.01542	11.387	9.40	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	25.02790	0.02503	32.34620	0.03235	25.028	9.45	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	28.50900	0.02851	36.55670	0.03656	28.509	9.46	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	95.34940	0.09535	84.44750	0.08445	95.349	9.81	171,628.92	1,800	27,300.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	164.34940	0.16435	191.04750	0.19105	164.349	9.81	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	212.44300	0.21244	241.76580	0.24177	212.443	10.13	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	257.46560	0.25747	288.62800	0.28863	257.466	10.40	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	273.15150	0.27315	304.84620	0.30485	273.152	10.49	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	489.60180	0.48960	525.39640	0.52540	489.602	11.63	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	17.00280	0.01700	15.11410	0.01511	17.003	11.85	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	16.27090	0.01627	14.46490	0.01446	16.271	11.88	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	582.63440	0.58263	618.72250	0.61872	582.634	11.99	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	13.63440	0.01363	12.12250	0.01212	13.634	11.99	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	12.47400	0.01247	11.09240	0.01109	12.474	12.05	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	8.71530	0.00872	7.75320	0.00775	8.715	12.27	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	7.96330	0.00796	7.08480	0.00708	7.963	12.32	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	7.61100	0.00761	6.77200	0.00677	7.611	12.35	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	6.06720	0.00607	5.39990	0.00540	6.067	12.49	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	5.53990	0.00554	4.93100	0.00493	5.540	12.54	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	1.40920	0.00141	1.33690	0.00134	1.409	13.38	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,070.40920	1.07041	1,107.93690	1.10794	1,070.409	13.38	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	1.02030	0.00102	0.97580	0.00098	1.020	13.86	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.33250	0.00033	0.32620	0.00033	0.333	15.79	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,569.33250	1.56933	1,606.92620	1.60693	1,569.333	15.79	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.29430	0.00029	0.28940	0.00029	0.294	16.03	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.19120	0.00019	0.18960	0.00019	0.191	16.95	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry	10.43940		10.43940		10.40170	10.40170		9.66	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	10.45440		10.45440		10.41670	10.41670		9.87	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.01560	0.00002	0.02290	0.00002	0.016	17.06	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	51.01160	0.05101	46.85480	0.04685	51.012	11.38	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry	10.45940		10.45940		10.42160	10.42160		9.85	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	399.42910	0.39943	432.49680	0.43250	399.429	11.26	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.63650	0.00064	0.62250	0.00062	0.636	16.40	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry	10.50680		10.50680		10.46870	10.46870		10.50	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.36030	0.00036	0.43970	0.00044	0.360	17.16	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	108.33880	0.10834	101.90350	0.10190	108.339	11.66	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry	10.50860		10.50860		10.47050	10.47050		10.53	0.00	0	0.00

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	10.80	Put	406.58880	0.40659	437.83130	0.43783	406.589	11.61	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	2.09140	0.00209	4.81230	0.00481	2.091	15.94	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.55070	10.55070	10.51230	10.51230		11.15	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	149.43410	0.14943	165.97310	0.16597	149.434	10.93	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	26.38200	0.02638	27.28550	0.02729	26.382	16.29	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.55980	10.55980	10.52130	10.52130		11.21	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	417.31910	0.41732	446.85500	0.44685	417.319	12.02	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	11.04290	0.01104	10.97310	0.01097	11.043	18.13	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.56160	10.56160	10.52310	10.52310		11.23	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	1.17520	0.00118	1.35970	0.00136	1.175	16.67	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	139.15080	0.13915	132.63670	0.13264	139.151	12.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.59430	10.59430	10.55560	10.55560		11.60	11,992,747.60	1,132	52,218.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	4.63900	0.00464	5.29200	0.00529	4.639	14.50	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	5.36330	0.00536	6.13730	0.00614	5.363	14.18	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	5.56260	0.00556	6.37010	0.00637	5.563	14.10	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	6.68350	0.00668	7.68210	0.00768	6.684	13.69	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	38.11010	0.03811	44.15310	0.04415	38.110	11.22	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	69.05640	0.06906	77.19460	0.07719	69.056	10.96	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	117.13330	0.11713	130.82960	0.13083	117.133	11.08	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	123.54030	0.12354	137.61930	0.13762	123.540	11.10	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	130.17260	0.13017	144.63180	0.14463	130.173	11.13	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	155.17890	0.15518	170.97060	0.17097	155.179	11.22	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	187.22070	0.18722	204.50850	0.20451	187.221	11.32	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	390.10850	0.39011	369.06620	0.36907	390.108	11.35	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	242.22480	0.24222	261.68640	0.26169	242.225	11.47	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	267.57280	0.26757	287.90900	0.28791	267.573	11.54	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	288.86200	0.28886	311.94000	0.31194	288.862	11.59	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	337.20350	0.33720	362.53700	0.36254	337.203	11.81	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	181.37480	0.18137	172.87560	0.17288	181.375	12.61	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	89.09770	0.08910	86.77400	0.08677	89.098	14.35	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	86.95280	0.08695	84.76470	0.08476	86.953	14.41	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	84.87260	0.08487	82.81220	0.08281	84.873	14.48	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	48.42870	0.04843	48.45970	0.04846	48.429	16.06	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	36.73740	0.03674	37.36130	0.03736	36.737	16.92	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	34.01190	0.03401	34.75900	0.03476	34.012	17.17	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	32.75290	0.03275	33.55410	0.03355	32.753	17.30	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	31.26820	0.03127	32.13030	0.03213	31.268	17.46	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	23.86740	0.02387	25.69710	0.02570	23.867	18.44	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.61430	10.61430	10.57540	10.57540		11.74	0.00	0	669.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	427.29590	0.42730	454.04900	0.45405	427.296	12.33	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	26.49400	0.02649	28.32280	0.02832	26.494	19.96	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.61970	10.61970	10.58080	10.58080		11.74	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	2.60660	0.00261	2.92100	0.00292	2.607	16.40	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	200.91410	0.20091	191.54390	0.19154	200.914	12.80	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.67420	10.67420	10.63480	10.63480		12.08	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	4.51960	0.00452	4.94300	0.00494	4.520	16.27	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	434.80600	0.43481	459.36460	0.45936	434.806	12.50	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	188.44790	0.18845	180.87660	0.18088	188.448	13.77	0.00	0	5,000.00

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\$ / R	On 29/10/2014	Any day expiry	13.33	Call	45.29680	0.04530	46.67670	0.04668	45.297	20.89	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.68510	10.68510	10.64560	10.64560		12.22	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	131.54510	0.13155	143.80730	0.14381	131.545	11.33	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	105.72170	0.10572	103.14970	0.10315	105.722	15.70	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.72450	10.72450	10.68520	10.68520		12.35	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	439.80360	0.43980	463.59340	0.46359	439.804	12.62	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	61.58110	0.06158	62.84330	0.06284	61.581	21.92	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.73030	10.73030	10.69100	10.69100		12.50	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	5.81310	0.00581	6.33280	0.00633	5.813	15.82	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	238.85040	0.23885	230.22240	0.23022	238.850	13.83	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.75530	10.75530	10.71620	10.71620		12.58	0.00	0	1,750.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.75720	10.75720	10.71810	10.71810		12.58	27,215,716.00	2,530	40,721.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	22.42800	0.02243	24.41770	0.02442	22.428	13.44	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	40.72800	0.04073	43.90920	0.04391	40.728	12.62	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	73.85600	0.07386	80.26010	0.08026	73.856	11.95	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	90.00380	0.09000	97.16360	0.09716	90.004	11.88	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	112.95030	0.11295	121.07510	0.12108	112.950	11.80	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	135.35300	0.13535	144.32940	0.14433	135.353	11.73	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	220.70110	0.22070	0.00000	0.00000	220.701	11.93	549,545.74	2,490	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	228.95500	0.22895	245.09080	0.24509	228.955	11.96	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	282.15190	0.28215	300.14880	0.30015	282.152	12.17	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	306.15010	0.30615	324.90530	0.32491	306.150	12.25	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	384.41890	0.38442	405.35210	0.40535	384.419	12.50	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	455.53910	0.45554	479.92560	0.47993	455.539	12.76	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	526.76080	0.52676	552.85250	0.55285	526.761	13.04	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	574.24700	0.57425	601.34610	0.60135	574.247	13.22	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	644.76800	0.64477	673.21020	0.67321	644.768	13.48	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	718.20030	0.71820	747.86840	0.74787	718.200	13.73	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	211.38570	0.21139	205.27680	0.20528	211.386	14.53	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	140.05190	0.14005	137.16300	0.13716	140.052	15.90	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	130.81260	0.13081	128.34580	0.12835	130.813	16.13	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	113.85190	0.11385	112.14960	0.11215	113.852	16.63	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	75.33900	0.07534	77.14220	0.07714	75.339	18.70	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	74.74400	0.07474	76.66830	0.07667	74.744	18.99	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	73.28890	0.07329	75.56000	0.07556	73.289	19.84	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	73.15530	0.07316	75.46310	0.07546	73.155	19.93	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	34.11980	0.03412	32.72530	0.03273	34.120	23.44	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.76300	10.76300	10.72400	10.72400		12.58	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	443.03240	0.44303	467.01370	0.46701	443.032	12.71	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	73.35200	0.07335	76.54980	0.07655	73.352	22.45	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.77840	10.77840	10.73950	10.73950		12.72	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	6.75230	0.00675	7.23410	0.00723	6.752	15.47	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	294.24620	0.29425	284.59920	0.28460	294.246	13.73	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.84770	10.84770	10.80920	10.80920		12.94	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	8.21570	0.00822	8.57180	0.00857	8.216	15.10	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	448.30980	0.44831	471.25820	0.47126	448.310	12.85	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	357.78600	0.35779	348.36640	0.34837	357.786	13.77	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	89.27980	0.08928	88.11050	0.08811	89.280	23.04	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 25/02/2015	Any day expiry		10.90300	10.90300	10.86440	10.86440		13.15	0.00	0	0.00
\$ / R	10.80	Put	452.15890	0.45216	474.96500	0.47496	452.159	12.97	0.00	0	300.00		
\$ / R	14.50	Call	92.61130	0.09261	92.80590	0.09281	92.611	22.71	0.00	0	300.00		
\$ / R		On 16/03/2015	Foreign Exchange Future		10.94180	10.94180	10.90250	10.90250		13.30	0.00	0	6,550.00
\$ / R	10.10	Put	169.26340	0.16926	179.33600	0.17934	169.263	12.31	0.00	0	46,165.00		
\$ / R	10.90	Put	511.09750	0.51110	535.05420	0.53505	511.098	13.23	0.00	0	46,165.00		
\$ / R	14.20	Call	131.12710	0.13113	128.34310	0.12834	131.127	22.60	0.00	0	46,165.00		
\$ / R		On 27/03/2015	Any day expiry		10.96430	10.96430	10.92460	10.92460		13.37	0.00	0	0.00
\$ / R	10.80	Put	455.83030	0.45583	478.32040	0.47832	455.830	13.10	0.00	0	300.00		
\$ / R	14.85	Call	94.06250	0.09406	88.71310	0.08871	94.063	22.68	0.00	0	300.00		
\$ / R		On 28/04/2015	Any day expiry		11.02970	11.02970	10.98890	10.98890		13.64	0.00	0	0.00
\$ / R	10.80	Put	457.34470	0.45734	479.55920	0.47956	457.345	13.18	0.00	0	300.00		
\$ / R	15.15	Call	97.96050	0.09796	95.39730	0.09540	97.960	22.54	0.00	0	300.00		
\$ / R		On 27/05/2015	Any day expiry		11.09030	11.09030	11.04920	11.04920		13.83	0.00	0	0.00
\$ / R	10.80	Put	460.07070	0.46007	482.59700	0.48260	460.071	13.29	0.00	0	300.00		
\$ / R	15.48	Call	99.23170	0.09923	93.48320	0.09348	99.232	22.50	0.00	0	300.00		
\$ / R		On 12/06/2015	Foreign Exchange Future		11.13090	11.13090	11.09000	11.09000		13.98	0.00	0	0.00
\$ / R		On 26/06/2015	Any day expiry		11.15440	11.15440	11.11360	11.11360		14.04	0.00	0	0.00
\$ / R	10.80	Put	463.16150	0.46316	485.39720	0.48540	463.162	13.42	0.00	0	300.00		
\$ / R	15.88	Call	91.69690	0.09170	91.57280	0.09157	91.697	22.15	0.00	0	300.00		
\$ / R		On 29/07/2015	Any day expiry		11.22500	11.22500	11.18440	11.18440		14.30	0.00	0	0.00
\$ / R	10.80	Put	464.24390	0.46424	486.29170	0.48629	464.244	13.50	0.00	0	300.00		
\$ / R	16.15	Call	99.36970	0.09937	94.92470	0.09492	99.370	22.16	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.28700	11.28700	11.24660	11.24660		14.43	0.00	0	0.00
\$ / R	10.80	Put	465.07400	0.46507	486.88870	0.48689	465.074	13.57	0.00	0	300.00		
\$ / R	16.50	Call	96.05430	0.09605	95.27370	0.09527	96.054	21.96	0.00	0	300.00		
\$ / R		On 28/09/2015	Any day expiry		11.35540	11.35540	11.31530	11.31530		14.56	0.00	0	0.00
\$ / R	10.80	Put	465.14320	0.46514	486.66940	0.48667	465.143	13.62	0.00	0	300.00		
\$ / R	16.80	Call	97.00720	0.09701	96.75890	0.09676	97.007	21.76	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.41960	11.41960	11.37970	11.37970		14.67	0.00	0	0.00
\$ / R	10.80	Put	467.04540	0.46705	487.55930	0.48756	467.045	13.70	0.00	0	300.00		
\$ / R	16.98	Call	101.34600	0.10135	102.99450	0.10299	101.346	21.53	0.00	0	300.00		
\$ / R		On 25/11/2015	Any day expiry		11.47950	11.47950	11.43980	11.43980		14.84	0.00	0	0.00
\$ / R	10.80	Put	468.94520	0.46895	488.25390	0.48825	468.945	13.78	0.00	0	300.00		
\$ / R	17.45	Call	96.81820	0.09682	97.49660	0.09750	96.818	21.60	0.00	0	300.00		
\$ / R		On 21/12/2015	Any day expiry		11.53510	11.53510	11.49560	11.49560		14.92	0.00	0	0.00
\$ / R	10.80	Put	467.79930	0.46780	488.05490	0.48805	467.799	13.80	0.00	0	300.00		
\$ / R	17.87	Call	90.31490	0.09031	91.33680	0.09134	90.315	21.48	0.00	0	300.00		
\$ / R MAXI		On 13/06/2014	Foreign Exchange Future		10.43100	10.43100	10.39340	10.39340		9.59	1,147,410.00	110	1,379.00
\$ / R MAXI	10.93	Put	51,736.01920	0.51736	55,309.76250	0.55310	51,736.019	11.76	0.00	0	250.00		
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.59430	10.59430	10.55560	10.55560		11.60	158,914.50	15	93.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.75720	10.75720	10.71810	10.71810		12.58	0.00	0	31.00
£ / R		On 13/06/2014	Foreign Exchange Future		17.56150	17.56150	17.61600	17.61600		9.51	160,055,511.00	9,114	30,422.00
£ / R	15.00	Put	0.38620	0.00039	0.37000	0.00037	0.386	17.23	0.00	0	1,123.00		
£ / R	16.50	Put	10.53400	0.01053	9.78190	0.00978	10.534	11.66	0.00	0	1,123.00		
£ / R	16.65	Put	14.68270	0.01468	13.24060	0.01324	14.683	11.00	0.00	0	18,000.00		

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	16.79	Put	23.52670	0.02353	20.05280	0.02005	23.527	10.77	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	31.49520	0.03150	27.09960	0.02710	31.495	10.62	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	82.14190	0.08214	72.57240	0.07257	82.142	10.09	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	212.01130	0.21201	246.83880	0.24684	212.011	9.51	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	428.37510	0.42838	391.96400	0.39196	428.375	9.99	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	27.91240	0.02791	35.28350	0.03528	27.912	10.54	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	906.65890	0.90666	857.33880	0.85734	906.659	10.74	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	2.57890	0.00258	3.52070	0.00352	2.579	14.68	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	1.50520	0.00151	2.16720	0.00217	1.505	15.20	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.82310		17.82310		17.87730	17.87730		11.47	0.00	0	7,151.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.08020		18.08020		18.13630	18.13630		12.63	5,568,701.60	308	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	966.64310	0.96664	931.67650	0.93168	966.643	13.12	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry	18.20680		18.20680		18.26430	18.26430		13.06	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	807.06560	0.80707	778.67600	0.77868	807.066	13.08	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	980.62670	0.98063	949.05380	0.94905	980.627	13.40	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,066.15540	1.06616	1,033.46300	1.03346	1,066.155	13.54	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	189.61740	0.18962	202.94620	0.20295	189.617	15.97	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	136.14190	0.13614	147.39580	0.14740	136.142	16.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	134.80910	0.13481	146.00420	0.14600	134.809	16.53	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.36580		18.36580		18.42450	18.42450		13.30	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future	0.10253		0.10253		0.10229	0.10229		10.73	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future	0.10420		0.10420		0.10395	0.10395		13.20	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future	0.10779		0.10779		0.10753	0.10753		13.99	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.35370		14.35370		14.40720	14.40720		8.96	83,280,167.40	5,802	81,297.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	17.67880	0.01768	14.72700	0.01473	17.679	9.54	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	22.47860	0.02248	18.87920	0.01888	22.479	9.49	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	79.66110	0.07966	69.35920	0.06936	79.661	9.17	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	184.98520	0.18499	162.13450	0.16213	184.985	9.05	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	119.00950	0.11901	147.30590	0.14731	119.010	9.14	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	526.05900	0.52606	484.92630	0.48493	526.059	9.86	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	12.89930	0.01290	19.62700	0.01963	12.899	10.30	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.61340	0.00061	0.91480	0.00091	0.613	15.20	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.55750	0.00056	0.83610	0.00084	0.558	15.38	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.57740		14.57740		14.63080	14.63080		10.83	437,322.00	30	12,145.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	240.49660	0.24050	234.24430	0.23424	240.497	10.59	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	253.25790	0.25326	246.44640	0.24645	253.258	10.61	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	48.51900	0.04852	60.28960	0.06029	48.519	13.89	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.80150		14.80150		14.85610	14.85610		11.81	0.00	0	6,398.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	87.78430	0.08778	90.66310	0.09066	87.784	11.13	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	176.31900	0.17632	195.93360	0.19593	176.319	14.19	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05640		15.05640		15.11250	15.11250		12.43	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 07/08/2014	Index Future	503.75200		503.75200		503.74600	503.74600			0.00	0	0.00
AL12	On 06/11/2014	Index Future	511.42400		511.42400		511.41700	511.41700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 05/02/2015	Index Future			519.52800		519.52800		519.52100	519.52100			0.00	0	0.00
AL37	On 07/08/2014	Index Future			425.06400		425.06400		424.78500	424.78500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			431.53800		431.53800		431.25400	431.25400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			503.42100		503.42100		502.66700	502.66700			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			511.08900		511.08900		510.32200	510.32200			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			457.45200		457.45200		457.27800	457.27800			0.00	0	679.00
ALBI	On 06/11/2014	Index Future			464.41900		464.41900		464.24200	464.24200			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			471.77700		471.77700		471.59900	471.59900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.73080		9.73080		9.72710	9.72710		8.66	2,432,700.00	250	9,840.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	3.61580		0.00362		4.88290	0.00488	3.616	9.80	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	121.18320		0.12118		126.81700	0.12682	121.183	8.75	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.82500		0.00083		1.20790	0.00121	0.825	12.35	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.81930		9.81930		9.81510	9.81510		10.74	0.00	0	9,730.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.90970		9.90970		9.90550	9.90550		11.72	0.00	0	600.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	166.47020		0.16647		178.85350	0.17885	166.470	11.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	300.76350		0.30076		311.83920	0.31184	300.763	11.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	125.58330		0.12558		134.50200	0.13450	125.583	13.17	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.01310		10.01310		10.00960	10.00960		12.01	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.55890		9.55890		9.55840	9.55840		7.46	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.68690		9.68690		9.68560	9.68560		10.40	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			11.44420		11.44420		25.97750	25.97750			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			593.09920		593.09920		570.86950	570.86950			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			663.59080		663.59080		639.09490	639.09490			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			113.15990		113.15990		-70.48460	-70.48460			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			548.03430		548.03430		527.46880	527.46880			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			78.60920		78.60920		72.92460	72.92460			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.77320		11.77320		11.83910	11.83910		9.42	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.96760		11.96760		12.03370	12.03370		11.35	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.38570		12.38570		12.45520	12.45520		13.06	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.67180		1.67180		1.66650	1.66650		9.29	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.69280		1.69280		1.68770	1.68770		11.48	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.05507		120.05507		120.05507	120.05507			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.81014		121.81014		121.77910	121.77910			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			122.19879		122.19879		122.16711	122.16711			0.00	0	0.00

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		9.44500	84.04682		9.44500	84.04682			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.49595	85.60058		9.49180	85.63195			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.58728	83.11944		9.58302	83.15112			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.67715	84.43775		9.67272	84.47017			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		455.84400	455.84400		455.65200	455.65200			0.00	0	503.00
GOVI	On 06/11/2014	GOVI		462.78700	462.78700		462.59000	462.59000			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		470.11900	470.11900		469.92100	469.92100			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.97024	114.97024		114.97024	114.97024			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.91248	115.91248		115.49144	115.49144			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.69229	117.69229		117.26452	117.26452			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		117.46003	117.46003		117.46003	117.46003			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		118.56606	118.56606		117.87567	117.87567			0.00	0	348.00
I2038	On 06/11/2014	Bond Future		120.38665	120.38665		119.68547	119.68547			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		116.50754	116.50754		116.50754	116.50754			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		118.21079	118.21079		118.18068	118.18068			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		118.68015	118.68015		118.64941	118.64941			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.91751	124.91751		124.91751	124.91751			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		125.95711	125.95711		125.30004	125.30004			0.00	0	1,300.00
I2050	On 06/11/2014	Bond Future		127.89103	127.89103		127.22373	127.22373			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		212.30500	212.30500		212.34000	212.34000			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future		215.56400	215.56400		215.59900	215.59900			0.00	0	86.00
IGOV	On 05/02/2015	Index Future		219.00500	219.00500		219.04100	219.04100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		577.38000	577.38000		576.59700	576.59700			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		586.26000	586.26000		585.46700	585.46700			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		140.84461	140.84461		140.74911	140.74911			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/05/2014		Jibar Tradeable Future	5.78000	94.22000		5.79000	94.21000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014		Jibar Tradeable Future	5.93000	94.07000		5.94000	94.06000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014		Jibar Tradeable Future	6.00000	94.00000		6.02000	93.98000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014		Jibar Tradeable Future	6.17000	93.83000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future	6.25000	93.75000		6.27000	93.73000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.37000	93.63000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.57000	93.43000		6.60000	93.40000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.79000	93.21000		6.82000	93.18000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.95000	93.05000		6.97000	93.03000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.10000	92.90000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.25000	92.75000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.39000	92.61000		7.42000	92.58000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	8.96120	8.96120		8.96750	8.96750		6.74	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.04520	9.04520		9.04980	9.04980		8.56	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.37610	1.37610		1.38620	1.38620			0.00	0	825.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.37600	1.37600		1.38610	1.38610			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.80020	9.80020	0.10202	9.82520	9.82520		10.91	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.57000	110.89103		6.57000	110.89103		1.47	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.70901	112.52581		6.69802	112.53782		1.17	0.00	0	8,548.00
R157	On 06/11/2014		Bond Future	6.88565	107.42685		6.87143	107.43884		1.08	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.12130	109.13133		7.10014	109.14383		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.18000	122.14672		8.18000	122.14672		10.69	0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.18402	119.26701		8.20041	119.12593		11.34	645,234,524.10	5,410	49,240.00
R186	On 07/08/2014	8.25	Call	2,944.22000	2.94422		2,882.57000	2.88257	2,944.220	11.25	0.00	0	1,200.00
R186	On 07/08/2014	8.70	Put	1,030.49000	1.03049		1,078.04000	1.07804	1,030.490	11.44	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	647.28000	0.64728		681.77000	0.68177	647.280	11.54	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	340.28000	0.34028		361.79000	0.36179	340.280	11.68	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.25311	121.08435		8.27012	120.94093		11.15	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	1,151.64000	1.15164		1,188.83000	1.18883	1,151.640	11.36	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.31739	117.70831		8.33498	117.56297		11.42	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 08/05/2014	Bond Future		283.05215	283.05215		283.05215	283.05215			0.00	0	0.00
R197	On 07/08/2014	Bond Future		281.36548	281.36548		281.29478	281.29478			0.00	0	1,244.00
R197	On 06/11/2014	Bond Future		285.68553	285.68553		285.61295	285.61295			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		6.12000	104.97077		6.12000	104.97077		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future		6.24949	102.08527		6.25915	102.08180		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		224.52251	224.52251		224.52251	224.52251		10.29	0.00	0	0.00
R202	On 07/08/2014	Bond Future		224.87946	224.87946		224.65437	224.65437		10.28	0.00	0	44,590.00
R202	On 06/11/2014	Bond Future		228.33198	228.33198		228.10274	228.10274			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		8.05000	99.67432		8.05000	99.67432		9.35	0.00	0	0.00
R2023	On 07/08/2014	Bond Future		8.05660	101.59891		8.08352	101.43693		9.36	0.00	0	12,377.00
R2023	On 06/11/2014	Bond Future		8.13600	99.22583		8.16410	99.06116		9.57	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.21215	100.79921		8.24144	100.63220		9.45	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		7.34000	103.95910		7.34000	103.95910		4.17	0.00	0	0.00
R203	On 07/08/2014	Bond Future		7.41990	105.60817		7.43213	105.57445		3.59	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	189.43000	0.18943	185.78000	0.18578	189.430	3.46	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.54624	103.05329		7.55978	103.01883		3.61	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	353.42000	0.35342	347.33000	0.34733	353.420	3.47	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	446.43000	0.44643	438.96000	0.43896	446.430	3.47	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.67584	104.68758		7.69073	104.65288		3.50	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,261.25000	1.26125	1,245.91000	1.24591	1,261.250	3.45	0.00	0	55.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future		8.67500	96.50027		8.67500	96.50027			0.00	0	0.00
R2030	On 07/08/2014	Bond Future		8.70442	94.32948		8.69498	94.40555			23,205,052.08	246	4,308.00
R2030	On 06/11/2014	Bond Future		8.77607	95.76751		8.76636	95.84454			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		8.84480	93.27906		8.83475	93.35753			0.00	0	0.00
R2037	On 08/05/2014	Bond Future		8.86000	98.87605		8.86000	98.87605			0.00	0	0.00
R2037	On 07/08/2014	Bond Future		8.88913	96.51428		8.88482	96.55467			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future		8.95661	97.98567		8.95219	98.02653			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		9.02139	95.28199		9.01681	95.32376			0.00	0	0.00
R204	On 08/05/2014	Bond Future		7.55000	104.85435		7.55000	104.85435		5.48	0.00	0	0.00
R204	On 07/08/2014	Bond Future		7.61270	102.53531		7.61926	102.51115		5.26	0.00	0	26,132.00
R204	On 07/08/2014	Bond Future	7.78	Put	777.54000	0.77754	793.03000	0.79303	777.540	5.22	0.00	0	530.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/11/2014	Bond Future			7.71577		104.09760		7.72286	104.07287		5.02	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,034.24000		1.03424		1,047.83000	1.04783	1,034.240	5.02	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.81463		101.71303		7.82217	101.68822		5.11	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			8.93500		99.77394		8.93500	99.77394			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			8.96654		101.62662		8.95699	101.72556			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.03314		98.74811		9.02334	98.84828			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.09742		100.31409		9.08731	100.41608			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			7.73000		100.17608		7.73000	100.17608		6.62	0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.77357		98.26109		7.79056	98.18810		6.71	467,919,310.58	4,762	34,069.00
R207	On 06/11/2014	Bond Future			7.86388		99.75859		7.88191	99.68430		6.47	0.00	0	0.00
R207	On 05/02/2015	Bond Future			7.95107		97.69898		7.97014	97.62380		6.62	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			7.88500		94.84042		7.88500	94.84042		7.94	0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.89529		96.63117		7.92246	96.49800		7.87	0.00	0	11,985.00
R208	On 07/08/2014	Bond Future	8.28	Put	743.05000		0.74305		791.58000	0.79158	743.050	7.88	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.98032		94.70472		8.00888	94.56937		7.82	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,064.46000		1.06446		1,112.03000	1.11203	1,064.460	7.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.06065		96.20663		8.09062	96.06940		7.73	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.77500		76.34137		8.77500	76.34137		16.46	0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.80048		77.79108		8.79607	77.82528		16.70	0.00	0	24,171.00
R209	On 06/11/2014	Bond Future			8.86461		75.82949		8.86010	75.86403		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,938.23000		3.93823		3,967.24000	3.96724	3,938.230	17.00	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	4,137.13000		4.13713		4,166.66000	4.16666	4,137.130	17.03	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	4,340.67000		4.34067		4,370.70000	4.37070	4,340.670	17.06	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,566.39000		1.56639		1,565.70000	1.56570	1,566.390	17.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	973.52000		0.97352		974.14000	0.97414	973.520	17.66	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	910.89000		0.91089		911.62000	0.91162	910.890	17.69	0.00	0	1,640.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	10.05	Put	851.89000	0.85189	852.71000	0.85271	851.890	17.72	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.92507	77.03216	8.92040	77.06751		16.88	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			166.69688	166.69688	166.69688	166.69688			0.00	0	0.00
R210	On 07/08/2014	Bond Future			169.13297	169.13297	169.09075	169.09075			0.00	0	618.00
R210	On 06/11/2014	Bond Future			169.69007	169.69007	169.64679	169.64679			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			128.10344	128.10344	128.10344	128.10344			0.00	0	0.00
R211	On 07/08/2014	Bond Future			128.62540	128.62540	128.52775	128.52775			0.00	0	390.00
R211	On 06/11/2014	Bond Future			130.60048	130.60048	130.50111	130.50111			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			133.49629	133.49629	133.49629	133.49629			0.00	0	0.00
R212	On 07/08/2014	Bond Future			133.96008	133.96008	133.83292	133.83292			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.01707	136.01707	135.88769	135.88769			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			8.67000	86.75698	8.67000	86.75698		14.30	0.00	0	0.00
R213	On 07/08/2014	Bond Future			8.69588	88.39610	8.68121	88.50992		14.56	0.00	0	24,405.00
R213	On 06/11/2014	Bond Future			8.76630	86.20128	8.75121	86.31665		15.08	0.00	0	0.00
R213	On 05/02/2015	Bond Future			8.83408	87.56820	8.81849	87.68567		14.89	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			8.86500	77.22196	8.86500	77.22196		16.86	0.00	0	0.00
R214	On 07/08/2014	Bond Future			8.87895	78.78307	8.87453	78.81890		17.21	0.00	0	5,228.00
R214	On 06/11/2014	Bond Future			8.94295	76.69474	8.93842	76.73101		17.88	0.00	0	0.00
R214	On 05/02/2015	Bond Future			9.00448	77.91095	8.99980	77.94797		17.67	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future			20,563.75000	20,563.75000	20,569.22000	20,569.22000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future			4.97630	4.97630	4.97770	4.97770		8.41	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.94180	4.94180	4.94260	4.94260		9.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											1,774,875,264.52	67,122	3 268 295.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.79948		0.00000	100.78316			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.08000	102.61180		7.07000	102.60203			17,841,600,000,000.00	2,520,000,000	1,260,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.99127		0.00000	100.97251			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.68500	103.59319		8.69000	103.54950			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.57190		0.00000	100.55294			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.27000	101.84332		9.29500	101.69161			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	99.76913		0.00000	99.74858			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	99.85742		0.00000	99.83667			0.00	4,000,000,000	4,000,000,000.00
AB013	On 21/11/2018	Spot Bond		9.55000	95.32270		9.55500	95.28063			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.38000	101.63826		7.37000	101.62660			54,612,000,000.00	7,400,000	123,900,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.19356		0.00000	100.17276			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.88500	103.87387		8.89500	103.82312			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.51000	134.81110		1.53000	134.74705			0.00	0	1,710,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.29500	269.45001		2.29500	269.33529			0.00	0	1,130,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	101.59021		0.00000	101.56973			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	101.54364		0.00000	101.52586			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	101.13897		0.00000	101.11997			0.00	1,200,000,000	1,200,000,000.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	101.18635		0.00000	101.16652			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	101.21780		0.00000	101.19742			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.71802		0.00000	100.70056			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.63094		0.00000	100.61361			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.64758		0.00000	100.62978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL10A	On 15/03/2015	Spot Bond	7.84000	104.76085		7.83000	104.74715			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.92051		0.00000	101.89847			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.82000	101.74190		7.82500	101.71885			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	101.31142		0.00000	101.29195			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.76027		0.00000	101.73959			0.00	0	400,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.74362		0.00000	100.72186			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.60625		0.00000	100.58560			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.79813		0.00000	100.77599			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	101.05372		0.00000	101.03330			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	101.18118		0.00000	101.15866			0.00	0	400,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.68156		0.00000	101.65978			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.32624		0.00000	101.30031			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99500	127.03808		2.99500	126.98168			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	114.75898		4.28000	114.65208			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.11000	100.83698		5.13000	100.71667			22,279,600,000,000.00	4,360,000,000	2,180,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88000	104.96263		5.89000	104.85480			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.28500	113.03727		11.29500	112.98321			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.98276		0.00000	100.95067			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.16549		0.00000	101.13960			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.22600		0.00000	101.19873			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.28437		0.00000	101.25576			0.00	0	100,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.76000	110.80389		4.78000	110.65078			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	63.19233		100.00000	63.03925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN05	On 18/04/2021	Spot Bond	2.03500	166.73220		2.03500	166.66243			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.00429		2.76000	158.93459			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06500	171.10088		2.06500	171.02911			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	178.30122		1.84500	178.09251			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.28125	74.42639		8.29125	74.38464			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.28125	74.42639		8.29125	74.38464			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	101.04947		0.00000	101.02956			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	92.94000		0.00000	92.84000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	91.83000		0.00000	91.73000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.48000		0.00000	92.37000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.32000		0.00000	88.29000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	87.77000		0.00000	87.75000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.68832		0.00000	100.67051			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.57412		0.00000	100.55576			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.30000		0.00000	87.30000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.36000	104.25569		7.36500	104.23204			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	88.10000		0.00000	87.99000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	90.53000		0.00000	90.49000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.35000		0.00000	88.24000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.89610		0.00000	100.87800			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.37000	109.84534		7.36000	109.83699			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.58186		0.00000	100.56197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN59	On 20/07/2016	Spot Bond	0.00000	85.24000	0.00000	85.17000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.00000	0.00000	84.93000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.51000	105.50163	2.54500	105.10630				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.53000	152.99610	2.53000	152.93005				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	205.94271	2.44500	205.70560				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	84.40000	0.00000	84.32000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.58000	90.84242	9.60500	90.68335				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	94.12000	0.00000	94.12000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.13000	0.00000	98.13000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.01157	0.00000	102.96934				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.33000	0.00000	90.32000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	99.75500	0.00000	99.36000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.27000	0.00000	112.21000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.56500	110.89799	9.58000	110.75587				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.14000	0.00000	110.07000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.51000	111.31616	9.52500	111.17346				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.97500	89.55814	9.00000	89.41940				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.16000	0.00000	100.02000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.67000	0.00000	98.04000				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.60500	110.59533		9.62000	110.45363			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.35000		0.00000	88.36000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.32727		0.00000	101.30709			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.29159		0.00000	100.27234			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.48500	106.02905		8.49500	105.97196			69,577,000,000.00	8,200,000	1,071,400,000.00
ABS11	On 09/04/2021	Spot Bond	8.98000	103.16461		9.00500	103.01144			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.03000	101.45337		7.02000	101.44361			21,329,020,000,000.00	3,034,000,000	2,777,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.00000	100.01621		9.01500	99.92479			45,000,000,000.00	5,000,000	13,600,000.00
ABS7	On 11/09/2026	Spot Bond	9.80500	94.40667		9.82000	94.28149			0.00	0	2,110,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.73000	104.22445		7.72000	104.22020			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.21000	131.27691		2.23000	131.21923			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.10500	273.37478		2.10500	273.25977			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.45000	126.57410		1.47000	126.45706			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.03000	129.23159		2.04000	129.08826			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	44.43975		100.00000	44.33092			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.53000	104.53769		11.52000	104.51818			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.84669		0.00000	99.82078			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.02055		100.00000	4.01081			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.84267		0.00000	99.81610			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.78581		0.00000	99.74983			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	23.96433		100.00000	23.90627			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.85071		0.00000	99.82547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL047		On 22/10/2018	Spot Bond	11.00000	62.90951	11.00000	62.89153			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	15.33717	100.00000	15.30001			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	101.24700	0.00000	101.22494			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.37087	0.00000	101.34653			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.19175	0.00000	101.17071			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.22908	0.00000	101.20736			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.24551	0.00000	101.22348			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.31626	0.00000	102.29483			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.31626	0.00000	102.29483			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.33001	0.00000	102.30844			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	101.16189	0.00000	101.14141			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.33001	0.00000	102.30844			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.30250	0.00000	102.28121			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.08413	0.00000	89.06547			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.14091	0.00000	101.12080			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.02065	0.00000	101.00048			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.20672	0.00000	101.18541			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.24382	0.00000	101.22182			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.25872	0.00000	101.23644			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.22887	0.00000	101.20714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL100	On 20/12/2017	Spot Bond	0.00000	101.16190	0.00000	101.14141				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.45500	103.83631	9.47000	103.74436				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.32953	0.00000	100.30843				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.02155	0.00000	101.00075				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	82.74921	0.00000	82.72915				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	158.68533	0.00000	158.04278				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	158.70948	0.00000	158.06636				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.19168	0.00000	101.17064				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	99.90674	0.00000	99.88773				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	99.90674	0.00000	99.88773				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.53418	0.00000	101.51418				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.15433	0.00000	101.13398				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.14537	0.00000	101.12518				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.23251	0.00000	102.21232				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.51007	0.00000	101.48906				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.23136	0.00000	102.21121				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.29775	0.00000	102.27589				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.90168	0.00000	102.88116				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.20148	0.00000	101.18134				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.26585	0.00000	103.24609				0.00	0	52,360,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.05432	0.00000	101.03401				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.19618	0.00000	101.17505				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.17247	0.00000	101.15179				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	101.05292		0.00000	101.03444			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.02748		0.00000	101.00946			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.07686		0.00000	101.05794			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.16948		0.00000	101.14886			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.11716		0.00000	101.09750			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.05741		0.00000	101.03884			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.07387		0.00000	101.05500			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.50230		10.23000	101.47478			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.09014		0.00000	101.07097			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.06489		0.00000	101.04619			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.92121		0.00000	114.29283			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.62500	104.57776		9.63000	104.53086			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.16493		0.00000	101.14439			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	112.66151		1.75000	112.52253			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.07237		0.00000	101.05353			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.07517		0.00000	101.05628			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.14165		0.00000	101.12126			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.17873		0.00000	101.15765			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.10455		0.00000	101.08484			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	101.17131		0.00000	101.15037			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.80048		0.00000	101.78185			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	103.26094		0.00000	103.24111			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.14705		0.00000	103.12857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	101.18614	0.00000	101.16492				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.43082	0.00000	102.41116				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.17131	0.00000	101.15037				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.13871	0.00000	101.11865				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.20205	0.00000	101.18082				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.22146	0.00000	101.19987				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.06473	0.00000	101.04603				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.08717	0.00000	101.06806				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.22602	0.00000	101.20435				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.21283	0.00000	101.19111				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.29727	0.00000	101.27398				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.14906	0.00000	101.12854				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.28542	0.00000	101.26236				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.70045	0.00000	103.67967				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.29727	0.00000	101.27398				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.79488	0.00000	92.77652				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.23802	0.00000	101.21583				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.23802	0.00000	101.21583				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	115.82448	0.00000	115.37942				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	117.47658	0.00000	117.02511				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.07485	0.00000	101.05570				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.06445	0.00000	101.04550				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	99.89505	0.00000	99.87718				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.09267	0.00000	101.07319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000	101.09712		0.00000	101.07756			0.00	0	600,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.14165		0.00000	101.12126			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.07634		0.00000	101.05716			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.07485		0.00000	101.05570			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.17826		0.00000	101.15747			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	102.06886		0.00000	102.04738			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.30705		0.00000	100.28589			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	101.27258		0.00000	101.25626			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	101.28753		0.00000	101.27103			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	91.67877	100.00000	91.45838				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.63027	100.00000	10.60365				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.57399		0.00000	101.55435			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.74200		0.00000	101.72025			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.85398		0.00000	101.83082			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.44161		0.00000	100.42257			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.48624		0.00000	100.46517			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.54568		0.00000	100.52189			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.42201		0.00000	100.40416			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.22000	97.56984	8.23000	97.53116				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.54558		0.00000	100.52204			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.63576		0.00000	100.60808			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.60500	101.28187	8.61000	101.23922			439,715,500,000.00	51,100,000	56,900,000.00	
AIR02	On 30/04/2023	Spot Bond	9.20500	115.32213	9.22000	115.19476			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		89.58359	100.00000	89.36876				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.22000		108.03314	7.21000	108.02982				0.00	0	2,540,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		85.33155	100.00000	85.13673				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.06189	100.00000	12.03520				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.78000		157.53525	2.78000	157.46616				0.00	0	440,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.31992	0.00000	101.29975				0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		101.19769	0.00000	101.18021				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.58524	0.00000	100.56850				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		101.15363	0.00000	101.13634				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		102.03762	0.00000	102.00990				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.00060	0.00000	100.98279				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.12474	0.00000	101.10503				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.30533	0.00000	101.27891				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.00951	0.00000	100.98464				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		99.07000	0.00000	98.16000				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		101.18294	0.00000	101.16477				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		101.00057	0.00000	100.98279				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	100.98570	0.00000	100.96821				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.90773	0.00000	100.88861				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.09500	103.63407	9.10000	103.59084				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.07621	0.00000	101.05939				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.43979	0.00000	101.42150				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.79276	0.00000	100.77518				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.98104	0.00000	101.96198				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.41978	0.00000	101.39968				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.55000	104.23821	9.57500	104.09166				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.33000	106.94024	7.32000	106.93271			54,975,000,000.00		7,500,000	7,500,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.95333	0.00000	100.93128				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.86811	0.00000	100.84811				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.80000	101.31231	7.80500	101.28938				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.03500	103.71113	9.04500	103.65698				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.15062	102.84392	11.12847	102.83449				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.13175	101.62358	11.11861	101.60244				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.16890	101.57385	11.15480	101.55347				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.25520	0.00000	101.22725				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.20605	101.48658	11.19099	101.46824				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.92406	100.98707	11.91662	100.97625				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.28496	0.00000	101.25633				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.28496	0.00000	101.25633				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.28503	0.00000	101.25640				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.40062	100.93977		11.37847	100.92981			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.32347	101.54277		11.30700	101.52724			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.13175	101.62358		11.11861	101.60244			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.23867	101.69126		11.22450	101.67562			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.39880	101.22044		10.39200	101.20007			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.21954		0.00000	101.19241			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.20321		0.00000	101.17631			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.20321		0.00000	101.17631			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.13857		0.00000	101.11317			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98580		0.00000	99.98782			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.88122	100.69535		10.87268	100.67865			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.81000	99.46953		11.82000	99.41215			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.16796		0.00000	101.14188			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.73500	97.06402		11.74500	97.00629			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98579		0.00000	99.98782			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.10655		0.00000	101.08203			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.11511		9.28000	101.08963			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.18559		0.00000	101.15910			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.49500	99.62728		11.50000	99.52085			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.15033		0.00000	101.12465			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.17972		0.00000	101.15336			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.17972		0.00000	101.15336			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84944		0.00000	99.85145			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.13621		0.00000	101.11087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.19546		0.00000	101.16889			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.27761		0.00000	101.26039			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98580		0.00000	99.98783			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.19546		0.00000	101.16889			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.13856		0.00000	101.11316			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.15415		0.00000	101.12853			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.19555		0.00000	101.16898			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.86224		0.00000	100.84333			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.15062	103.18065		14.12847	103.16260			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.34350	101.86582		15.33767	101.83630			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.22604	101.70465		14.22463	101.66765			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.56006		0.00000	101.52482			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.56006		0.00000	101.52482			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.56006		0.00000	101.52482			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.61829		0.00000	101.58169			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.35565		0.00000	101.32519			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	16.12223		100.00000	16.09164			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.81934		100.00000	20.76835			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.94794		100.00000	18.90153			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.69625		100.00000	11.66762			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.71092		100.00000	11.68254			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.14134		100.00000	14.10670			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.25322		100.00000	12.22321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.46852	0.00000	100.45192				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.40883	0.00000	100.39112				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	101.28517	0.00000	101.25653				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	101.31488	0.00000	101.28556				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	1.14917	100.00000	100.00000				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	1.14917	100.00000	100.00000				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	98.64865	100.00000	98.38275				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.00500	175.37362	2.00500	175.30028				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.12500	147.73385	8.14000	147.40480				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.12500	148.05796	8.14000	147.73093				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51000	97.41919	8.52500	97.27870				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.43815	0.00000	101.41752				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.10129	0.00000	101.08192				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.11500	97.66237	8.12000	97.62524				0.00	0	600,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.23575	0.00000	101.21800				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.43756	0.00000	100.41863				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.44648	0.00000	100.42714				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.47619	0.00000	100.45550				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.50587	0.00000	100.48382				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.58858	0.00000	100.56275				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	14.20050	100.00000	14.16572				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.26614	0.00000	100.24795				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.27931		0.00000	100.26018			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.28496		0.00000	100.26542			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.28684		0.00000	100.26717			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.30939		0.00000	100.28810			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.33942		0.00000	100.31597			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.89054	100.00000	100.00000	13.85652			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.89054	100.00000	100.00000	13.85652			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.09186		0.00000	101.07369			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.17872		0.00000	101.15903			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.20240		0.00000	101.18230			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.58500		101.94586	8.59500	101.89774				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.27343		0.00000	101.25209			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.39952		0.00000	101.37597			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.93555	100.00000	100.00000	9.91148			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.93555	100.00000	100.00000	9.91148			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.29000		103.59540	6.29500	103.57661				0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.39982		0.00000	100.38146			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.54870		0.00000	98.53121			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.65106		0.00000	99.63520			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		98.01926		0.00000	98.00173			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		97.30129		0.00000	97.28388			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.40199		0.00000	101.38502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.63731		0.00000	101.61742			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.39921		0.00000	101.38177			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.47315		0.00000	101.45479			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.60760		0.00000	101.58754			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.16742		0.00000	102.14027			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	103.07066		0.00000	103.03289			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	43.17024		100.00000	43.06566			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.53190		100.00000	19.48407			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.12300		0.00000	101.10361			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	99.90180		0.00000	99.88184			0.00	7,000,000,000	3,500,000,000.00
CBL06	On 02/11/2014	Spot Bond	7.62000	102.80837		7.62500	102.78530			6,858,000,000.00	900,000	3,100,000.00
CBL08	On 02/11/2016	Spot Bond	9.68500	109.93760		9.69500	109.88653			38,740,000,000.00	4,000,000	24,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.44389		0.00000	100.41506			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33500	102.32005		9.34500	102.27672			87,749,000,000.00	9,400,000	637,400,000.00
CBL12	On 06/09/2018	Spot Bond	11.40500	101.80246		11.41000	101.75512			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.33556		0.00000	100.30833			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.65500	102.84115		11.66000	102.79123			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.06519		0.00000	100.04553			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.57500	99.55212		9.58500	99.50080			227,885,000,000.00	23,800,000	13,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.20204		0.00000	102.17401			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.09500	98.45058		12.10000	98.40002			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.24722		0.00000	100.22724			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.70134		0.00000	101.67394			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.15825		0.00000	100.13904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.30000	92.29142	10.32500	92.16221					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.95500	120.30479	9.97000	120.17505					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.80500	116.28938	9.82000	116.15679					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.13500	115.53971	9.15000	115.40037				3,772,755,000,000.00	413,000,000	2,206,500,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	101.95869	0.00000	101.92896					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.93500	101.69393	11.94500	101.64549					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.97541					0.00	480,000,000	240,000,000.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.33778	0.00000	101.31049					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.02645	0.00000	99.99912					0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.82440	0.00000	100.78775					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.94166	0.00000	100.89964					0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.69226	0.00000	101.66794					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.73160	0.00000	101.70842					0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	99.79156	0.00000	99.75652					0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	99.79379	0.00000	99.75913					0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	99.78199	0.00000	99.74537					0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.99946	0.00000	99.97784					0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.19177	0.00000	101.17074					0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.22881	0.00000	102.21099					0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.54136	0.00000	101.51533					0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.69007	10.11000	103.66182					0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.54136	0.00000	101.51533					0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.74037	0.00000	100.72106					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		116.71550		2.76000	116.66429			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		116.64140		3.14000	116.58906			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.66129		8.25000	101.63895			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		101.54136		0.00000	101.51533			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		101.54136		0.00000	101.51533			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		116.23984		3.10000	116.18791			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		116.10468		2.40000	116.05501			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.68980		0.00000	101.65957			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.85588		0.00000	100.83951			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.57740		0.00000	100.55893			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.43000		100.81134		8.42000	100.81019			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.64986		0.00000	100.63096			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.64093		0.00000	100.62231			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.45162		0.00000	100.43247			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.46136		0.00000	100.44134			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.48000		100.91289		8.47000	100.91166			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.48000		100.91289		8.47000	100.91166			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000		102.83151		0.00000	102.83151			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000		103.32780		0.00000	103.32780			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.53000		104.04875		8.52000	104.04763			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.22165		0.00000	101.20006			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond			0.00000		101.35002		0.00000	101.32607			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			0.00000		100.52384		0.00000	100.50541			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			0.00000		100.52384		0.00000	100.50541			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond			100.17539		98.30487		100.17539	98.06055			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			0.00000		101.65947		0.00000	101.63137			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			0.00000		99.99976		0.00000	99.98105			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			0.00000		101.23897		0.00000	101.21706			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			0.00000		99.77249		0.00000	101.53255			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			0.00000		99.75726		0.00000	101.63263			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000		102.01423		9.35000	101.98848			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000		102.01423		9.35000	101.98848			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			0.00000		101.53266		0.00000	101.51293			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			0.00000		101.53692		0.00000	101.51714			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond			0.00000		95.50824		0.00000	95.50824			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond			0.00000		99.62255		0.00000	102.52684			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond			0.00000		101.16628		0.00000	101.14779			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond			0.00000		99.62989		0.00000	102.47790			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond			0.00000		100.94375		0.00000	100.92517			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond			0.00000		100.94375		0.00000	100.92517			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond			0.00000		100.94375		0.00000	100.92517			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond			0.00000		100.94375		0.00000	100.92517			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond			0.00000		100.94375		0.00000	100.92517			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond			0.00000		100.96771		0.00000	100.94864			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000	101.00746	0.00000	100.98757				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.00746	0.00000	100.98757				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.00746	0.00000	100.98757				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.00746	0.00000	100.98757				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.00746	0.00000	100.98757				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.01411	0.00000	100.99408				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.42500	102.12566	9.43000	102.08082				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	99.90375	0.00000	99.88465				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.28787	0.00000	100.26889				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.39338	0.00000	101.36862				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	99.63368	0.00000	102.35378				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.12681	0.00000	101.10669				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.11938	0.00000	101.09941				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.13952	0.00000	101.11945				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.84776	0.00000	99.82831				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.85243	0.00000	101.82854				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.13654	0.00000	101.11652				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.69972	0.00000	104.67988				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.41046	0.00000	101.39025				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.99406	0.00000	100.97525				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.92152	0.00000	100.90300				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.08970	0.00000	101.07028				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.26024	0.00000	101.23765				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.26024	0.00000	101.23765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
CLN286		On 20/06/2017	Spot Bond			0.00000	101.26024		0.00000	101.23765	0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond			0.00000	101.26024		0.00000	101.23765	0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond			0.00000	100.03905		0.00000	100.01962	0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond			0.00000	101.55894		0.00000	101.53805	0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond			0.00000	101.42757		0.00000	101.40476	0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond			0.00000	101.16030		0.00000	101.13725	0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond			0.00000	103.44936		0.00000	103.42871	0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond			0.00000	101.02916		0.00000	101.00642	0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond			0.00000	101.14702		0.00000	101.12425	0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond			0.00000	100.88798		0.00000	100.86496	0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond			0.00000	101.30675		0.00000	101.28360	0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond			0.00000	101.02921		0.00000	101.00646	0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond			0.00000	101.02921		0.00000	101.00646	0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond			0.00000	101.02081		0.00000	100.99814	0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond			0.00000	120.28813		0.00000	121.76488	0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond			0.00000	102.81052		0.00000	102.78894	0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond			0.00000	120.64249		0.00000	121.79867	0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond			0.00000	119.76605		0.00000	121.29042	0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond			0.00000	120.35812		0.00000	121.68196	0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond			0.00000	117.04715		0.00000	119.37172	0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond			0.00000	117.18598		0.00000	120.16067	0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond			0.00000	100.00000		0.00000	99.97673	0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond			10.86000	92.79243		10.88500	92.63553	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	11.38000	94.25852		11.40500	94.09979			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.97361		0.00000	100.95203			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.31503		0.00000	101.29142			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97728			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.41808		0.00000	100.39862			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.32123		0.00000	100.29984			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.32835		8.80500	100.30485			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.14906		0.00000	101.12854			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.06137		0.00000	102.04137			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	113.73547		0.00000	117.18348			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.20393		0.00000	101.18239			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.22617		0.00000	101.20421			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.31206		0.00000	101.28851			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.19748		0.00000	101.17788			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.67501		0.00000	101.64647			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.67501		0.00000	101.64647			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.67501		0.00000	101.64647			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.37100		0.00000	101.34666			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.93852		0.00000	100.92081			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.39892		0.00000	100.38176			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.97361		0.00000	100.95203			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	103.74818		0.00000	105.61729			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	103.77842		0.00000	105.78912			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.96079		0.00000	100.94243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.32037	0.00000	100.30053				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.52934	0.00000	101.50172				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.97951	0.00000	100.95780				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.74725	0.00000	101.71595				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.43045	0.00000	101.40501				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.08718	0.00000	101.06806				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.27061	0.00000	101.24782				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.31718	0.00000	100.29755				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.04080	0.00000	100.02037				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.95391	0.00000	100.93568				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.95000	0.00000	100.92897				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.30392	0.00000	100.28454				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	99.67939	0.00000	102.05681				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	99.67939	0.00000	102.05681				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.50489	0.00000	101.48452				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	101.74008	0.00000	101.70851				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	99.65489	0.00000	102.21594				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	99.66633	0.00000	102.14169				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.29538	0.00000	100.27584				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.41542	0.00000	100.39608				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.04218	0.00000	101.02364				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.49173	10.55000	101.40670				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	10.04000	104.63841	10.06500	104.39743				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.10562	0.00000	101.08773				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.19926	0.00000	100.17595				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.18000	106.35029	12.20500	106.10205				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.20766	0.00000	100.18330				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.21000	105.93240	12.23500	105.68458				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.64000	105.36977	10.66500	105.13157				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.20766	0.00000	100.18330				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.33070	0.00000	100.31017				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.47755	0.00000	101.45232				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.00484	0.00000	100.98182				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.68559	0.00000	100.66305				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.56980	0.00000	100.54939				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.51427	0.00000	100.49179				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.60000	102.00769	9.62500	101.78639				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.55170	0.00000	100.52155				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.91839	7.01000	38.91117				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	155.90828	0.00000	156.06175				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	8.51000	135.23968	8.52500	135.10084				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.12500	147.73385	8.14000	147.40480				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.12500	148.05796	8.14000	147.73093				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.96769	0.00000	89.94854				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.88191	0.00000	89.86260				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.74795		0.00000	100.72673			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.74795		0.00000	100.72673			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.23655		0.00000	101.21469			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.15293		0.00000	101.13261			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.16941		0.00000	101.14879			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.73992		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.17131		0.00000	101.15037			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.41808		0.00000	100.39862			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.06149		0.00000	101.04259			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.57436		0.00000	100.55449			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.58802		0.00000	100.56829			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.78008		0.00000	101.75683			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.66048		0.00000	100.63845			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.98000	105.43966		8.97000	105.42686			89,800,000,000.00	10,000,000	10,000,000.00
COJ04	On 05/06/2018	Spot Bond		9.03500	103.82863		9.04500	103.77005			0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.21000	116.96174		10.23500	116.77294			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.33000	108.21212		8.32000	108.20271			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.80000	106.30904		9.82500	106.15486			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.17000	94.89413		10.19500	94.73033			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.85500	96.47531		10.87000	96.34482			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.85500	94.20075		10.87000	94.07445			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.70914		0.00000	101.69013			0.00	0	760,000,000.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.52877		0.00000	101.50828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000	101.43660		0.00000	101.41662			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.23593		0.00000	100.21705			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.12000	103.31549		11.14500	103.14536			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.70569		100.00000	11.67734			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.35150		0.00000	100.33441			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.31000	96.65202		8.32000	96.60244			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	101.26010		0.00000	101.24370			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	101.15900		0.00000	101.14282			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.28633		0.00000	101.26710			0.00	7,000,000,000	3,500,000,000.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.13644		0.00000	100.11938			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.92877		0.00000	100.89760			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.52639		0.00000	101.49882			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.68757		0.00000	100.65564			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	101.14136		0.00000	101.11412			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.19667		0.00000	101.16806			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.21000	121.01515		7.20000	121.01256			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500	106.83886		8.49000	106.74548			281,769,172,500.00	33,247,100	4,079,200,000.00
DV23	On 27/02/2023	Spot Bond	8.92000	108.55821		8.94500	108.37561			1,417,507,528,000.00	158,913,400	9,031,690,400.00
DV24	On 18/02/2024	Spot Bond	9.03000	106.47237		9.05500	106.28199			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.57000	106.48739		9.55500	106.58093			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	101.07301		0.00000	101.05672			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	101.11273		0.00000	101.09621			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	99.91532		0.00000	99.89805			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.01844		0.00000	101.00124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	8.10500	129.72049	8.12000	129.60821				1,458,900,000,000.00	180,000,000	1,980,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.72004	0.00000	101.68862				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	133.50337	0.10000	133.45452				9,040,000,000.00	90,400,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.96000	120.10505	1.96000	120.05507				0.00	0	3,120,000,000.00
EL29	On 19/11/2029	Spot Bond	1.97000	107.81148	1.97000	107.76650				0.00	0	65,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000	107.16303	2.10000	107.11793				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.70000	107.00302	9.72500	106.85756				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.55000	107.60668	9.57500	107.45154				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.90500	101.17259	9.92000	101.05179				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.26000	94.82365	10.24500	94.86438				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.42000	101.94608	10.40500	101.99047				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	99.90735	0.00000	99.88847				0.00	200,000,000	100,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	101.09825	0.00000	101.08117				0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.10624	0.00000	100.01014				0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	99.91126	0.00000	99.89368				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	99.91059	0.00000	99.89285				0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	75.41322	100.00000	75.25773				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		72.71693		100.00000	72.57709			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		99.81785		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		127.04843		3.00000	126.99185			0.00	0	900,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.39000		106.29573		11.38000	106.27374			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		104.79554		0.00000	104.77337			0.00	0	530,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.44133		0.00000	100.41899			0.00	0	310,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.17669		0.00000	101.15518			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.01500		96.50399		10.02000	96.46280			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.84439		0.00000	100.82399			0.00	0	200,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.56821		0.00000	101.54698			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		99.89268		0.00000	99.87084			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		99.90139		0.00000	99.88130			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		99.89691		0.00000	99.87646			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		99.89064		0.00000	99.86840			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		99.88665		0.00000	99.86416			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		99.90876		0.00000	99.89015			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		99.90614		0.00000	99.88699			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.90443		0.00000	99.88548			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.90033		0.00000	99.88055			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.90525		0.00000	99.88646			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.90183		0.00000	99.88235			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.78000		102.75608		6.77000	102.74971			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82000		105.36050		7.82500	105.32127			299,491,142,000.00	38,298,100	7,297,100,000.00
ES23	On 25/01/2023	Spot Bond	8.45000		112.40041		8.47500	112.21370			216,762,780,000.00	25,652,400	4,913,449,100.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.71500	94.56174		8.73000	94.43480			649,247,455,500.00	74,497,700	7,847,897,700.00
ES33	On 15/09/2033	Spot Bond	9.40000	84.41263		9.39500	84.43001			1,219,695,238,440,000.00	29,754,812,600	13,205,912,600.00
ES42	On 25/04/2042	Spot Bond	9.59500	89.85130		9.59000	89.87222			0.00	0	11,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	99.76713		0.00000	101.56890			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.54031		0.00000	100.52126			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.98081		0.00000	100.96146			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.34456		0.00000	101.32657			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.62392		0.00000	100.60680			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.17655		0.00000	101.15816			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.55097		100.00000	10.52541			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.26792		100.00000	10.24305			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.13495		0.00000	101.11571			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.18197		0.00000	101.16191			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.27594		0.00000	101.25421			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.36980		0.00000	101.34641			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.63000	102.19810		6.62000	102.18337			0.00	0	860,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.49500	99.70351		9.50000	99.66020			569,700,000,000.00	60,000,000	490,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.14448		0.00000	101.12747			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.14441		0.00000	101.12740			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.40540		0.00000	100.38495			0.00	0	620,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.48048		0.00000	103.45903			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.29500	107.19812		11.30000	107.14789			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.76447		0.00000	99.74028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.13000	128.34276		2.14000	128.20014			0.00	0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.13500	272.75048		2.13500	272.63552			0.00	0	630,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.22000	108.45087		2.25500	108.04410			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.51000	153.35056		2.51000	153.28443			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000	209.24655		2.33500	209.00570			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.64000	109.48918		7.63000	109.48006			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.92400	60.02916		7.92500	60.01229			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47800	37.89150		9.47800	37.88122			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.60135		9.71000	36.59133			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	104.50442		0.00000	104.47036			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.46689		0.00000	102.43535			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.39790		0.00000	102.36725			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.39790		0.00000	102.36725			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.93925		0.00000	101.91190			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	102.35694		0.00000	102.32682			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.38592		0.00000	101.36130			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.60909		0.00000	101.58187			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.19183		0.00000	101.17079			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.31428		0.00000	101.29099			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.83738		0.00000	101.80302			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	101.58546		0.00000	101.55866			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.29727		0.00000	101.27398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.23357		0.00000	101.21148			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.40825		0.00000	101.38286			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	101.27505		0.00000	101.25218			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
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	101.35941		0.00000	101.33497			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	101.68856		0.00000	101.65795			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.63700		0.00000	101.60736			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	15.53236		100.09221	15.49470			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.15202		0.00000	101.13145			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	112.27736		0.00000	111.78086			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	101.37968		0.00000	101.35517			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.54976		0.00000	101.52211			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	102.20384		0.00000	102.17570			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	105.29028		0.00000	105.23855			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.28433		0.00000	101.26159			0.00	0	0.00
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	101.29929		0.00000	101.27627			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.18132		0.00000	101.16048			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.20838		0.00000	101.18674			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.60014		0.00000	101.57120			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	101.15301		0.00000	101.13560			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	101.13492		0.00000	101.11752			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.18614		0.00000	101.16492			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	55.07585		13.22500	55.05638			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.11493		0.00000	101.09504			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.11642		0.00000	101.09650			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.66928		0.00000	101.63943			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.16983		0.00000	101.14892			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.46500	96.41032		3.50000	96.05027			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.22320		0.00000	101.20130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	101.22320	0.00000	101.20130				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.76749	0.00000	101.74717				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.97361	0.00000	100.95203				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.23431	0.00000	99.21275				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	103.01484	0.00000	102.79811				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.14906	0.00000	101.12854				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.12087	0.00000	101.10087				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.19716	0.00000	100.17412				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.32242	0.00000	101.29867				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.04037	0.00000	100.02016				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.19506	0.00000	100.17228				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.35492	0.00000	100.33276				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.52639	0.00000	101.49882				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.19652	0.00000	101.17511				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.52491	0.00000	101.49737				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.10751	0.00000	101.08776				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	102.94289	0.00000	102.90452				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.20838	0.00000	101.18674				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.20838	0.00000	101.18674				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.14807	0.00000	101.12988				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.82813	0.00000	100.80909				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.87602	0.00000	100.85583				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.67807	0.00000	100.65994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond	0.00000	100.67807	0.00000	100.65994				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.83711	0.00000	100.81426				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.66170	0.00000	100.64348				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.65885	0.00000	100.64072				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.64491	0.00000	100.62675				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.64675	0.00000	100.62853				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.57676	0.00000	100.55635				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.52208	0.00000	100.50371				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.57676	0.00000	100.55635				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.51989	0.00000	100.50160				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.17308	0.00000	100.15197				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.50851	0.00000	100.48631				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.28876	0.00000	101.26594				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.28134	0.00000	101.25865				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.43644	0.00000	101.41487				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.09476	0.00000	101.07551				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.32831	0.00000	100.30731				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000	117.88175	3.38000	117.74776				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.30522	0.00000	101.28209				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.31865	0.00000	101.29527				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000	118.04254	3.36000	117.90842				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000	123.24297	1.81000	123.21275				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000	117.88175	3.38000	117.74776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		2.77000	122.30764		2.79000	122.19060			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.84000	127.21838		2.86000	127.13354			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.36950		0.00000	100.34574			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	101.87047		0.00000	101.59115			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	101.76964		0.00000	101.73961			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	101.80110		0.00000	101.77052			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.13199		0.00000	101.11205			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.29630		0.00000	101.27334			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	104.36161		0.00000	104.34259			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.51704		0.00000	101.49000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.46039		0.00000	101.43440			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.24246		0.00000	101.22020			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	101.64373		0.00000	101.61590			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.24099		0.00000	101.21874			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.65141		0.00000	103.60002			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	98.10209		0.00000	97.83073			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	98.25113		0.00000	97.77294			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.10653		0.00000	101.08903			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.51240		100.00000	9.48935			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	16.06051		100.00000	16.02160			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.91000	143.95494		4.93000	143.86040			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	100.88054		0.00000	100.86349			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.20393		0.00000	101.18766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.38787		0.00000	102.37129			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.50963		0.00000	102.49267			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.72770		0.00000	103.70986			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.55627		0.00000	101.53871			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		101.00057		0.00000	100.98279			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000		94.55769		0.00000	94.55769			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		127.42631		2.55000	126.67165			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.42131		0.00000	100.40312			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.59296		10.38000	100.56465			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.59296		10.38000	100.56465			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		102.31293		0.00000	102.31293			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.24582		0.00000	100.23100			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.32503		0.00000	100.30335			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		102.92408		2.69000	102.32827			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		200.09941		2.64500	199.86894			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		103.47878		2.66000	102.87920			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.66355		0.00000	100.64806			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		199.24070		2.67500	199.01121			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.37619		0.00000	100.35262			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64500		262.39803		2.64500	262.28382			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14500		272.54277		2.14500	272.42782			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86500		258.08038		2.86500	257.96652			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.50000		125.11418		2.51000	124.97419			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.30802		0.00000	100.28837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	2.03000		125.28012		2.04000	125.14117			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.47520		0.00000	100.45456			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.76028		0.00000	100.74043			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.18594		0.00000	100.16595			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		102.63741		2.53000	101.96142			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.72510		104.97509	16.68278			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.07097		101.07593	21.01943			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		12.80837		100.44759	12.77721			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.08418		0.00000	101.06698			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.38688		100.76967	19.33959			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		111.20669		2.16500	111.04309			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	2.18000		108.86489		2.21500	108.45652			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.42278		0.00000	98.42169			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.21000		108.55421		2.24500	108.14704			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.70293		0.00000	101.68009			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34500		340.09903		2.34500	339.95376			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.78854		0.00000	100.77362			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.12506		0.00000	100.02766			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.11952		0.00000	100.02174			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.11228		0.00000	100.01690			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.55977		0.00000	101.53915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000	101.42135		0.00000	101.40215			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000	102.19427		0.00000	102.16679			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.72820		0.00000	100.70808			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.00000	102.39841		5.96500	102.39258			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.72000	103.05500		6.69000	103.06091			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.59000	102.15112		7.58000	102.15166			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03500	102.70531		8.04500	102.65428			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20500	108.40539		8.21000	108.36433			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.66500	101.41764		8.68000	101.32874			60,655,000,000.00	7,000,000	809,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000	100.62702		8.85500	100.48354			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.35000	92.10574		9.37500	91.94441			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42500	113.31142		9.44000	113.17785			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.72500	99.44458		9.74000	99.26176			0.00	0	2,510,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.05000	97.70702		10.03500	97.79709			0.00	0	3,470,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.23500	79.80275		10.23000	79.81892			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	100.96751		0.00000	100.95059			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.00494		0.00000	100.98734			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.01991		0.00000	101.00203			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.05726		0.00000	101.03869			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.11705		0.00000	101.09739			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.16188		0.00000	101.14139			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.35597		0.00000	101.33191			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.37337		0.00000	101.35702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A2	On 20/02/2017	Spot Bond		0.00000	101.44833		0.00000	101.43106			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.51635		0.00000	101.49824			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	101.53228		0.00000	101.51398			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.57765		0.00000	101.55879			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.64574		0.00000	101.62605			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.70248		0.00000	101.68209			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.95210		0.00000	101.92865			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.96494		0.00000	100.94578			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.69752		0.00000	100.67780			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.38500	101.08879		9.39500	101.03843			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.14733		0.00000	100.13096			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.44255		0.00000	99.42616			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	98.77811		0.00000	98.76182			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	100.35146		0.00000	100.33444			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.35906		0.00000	100.34164			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.37374		0.00000	100.35554			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.39194		0.00000	100.37277			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.41717		0.00000	100.39666			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	101.29710		0.00000	101.27771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT02	On 13/05/2016	Spot Bond	0.00000	100.78361		0.00000	100.76653			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.57043		0.00000	100.55153			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.53446		0.00000	102.51703			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.88445		0.00000	100.86772			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	101.26627		0.00000	101.24706			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	99.86015		0.00000	99.83981			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.83140		0.00000	100.81466			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	99.79703		0.00000	101.37054			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.07700		0.00000	101.05653			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.46425		0.00000	100.44069			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.92773		0.00000	100.91025			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	101.22649		0.00000	101.20731			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.23628		0.00000	100.21722			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.24048		0.00000	100.22122			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.31207		0.00000	100.29564			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.09838		0.00000	100.08199			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.44960		0.00000	100.43013			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.00980	98.76746		8.00000	98.76399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.47044		0.00000	100.45002			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.36258		104.41639		8.35279	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		100.49721		0.00000	100.47556			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.81292		104.41639		8.80313	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.52990		0.00000	100.50676			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		100.56364		0.00000	100.54372			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.64497		0.00000	100.62348			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.66834		0.00000	100.64603			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		99.89922		0.00000	99.87872			0.00	73,000,000	36,500,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.31981		9.89000	102.29253			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.21500		110.10665		8.23000	110.00695			138,833,500,000.00	16,900,000	4,978,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.93500		276.94536		1.93500	276.83014			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.94500		276.73376		1.94500	276.61856			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.41000		101.17047		9.40500	101.18916			37,640,000,000.00	4,000,000	2,981,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.30000		102.14662		9.29500	102.16679			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		57.66139		100.00000	57.52170			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.96965		100.00000	14.93338			0.00	0	3,000,000,000.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		87.93243		100.00000	87.72357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000	40.09407	100.00000	39.99587				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.46590	100.00000	20.41579				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.57710	100.00000	10.55061				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	61.05081	100.00000	60.89963				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.57000	115.40397	1.60500	114.97024			66,556,213,696,000.00	42,392,492,800	80,111,506,800.00	
I2038	On 31/01/2038	Spot Bond	1.90000	118.15966	1.93000	117.46003			252,877,731,890,000.00	33,093,543,100	78,272,119,000.00	
I2046	On 31/03/2046	Spot Bond	1.99000	116.55616	1.99000	116.50754			16,268,051,000.00	8,174,900	79,624,333,700.00	
I2050	On 31/12/2050	Spot Bond	1.99000	125.58540	2.01000	124.91751			170,702,458,700,000.00	85,780,130,000	44,617,077,800.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.70000	0.00000	93.50000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.53000	103.97583	7.52000	103.96303			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	102.01784	0.00000	101.99950			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	101.25333	0.00000	101.23428			0.00	0	680,000,000.00	
IBL21	On 15/03/2016	Spot Bond	8.03000	104.01178	8.02000	104.00662			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.28500	107.11445	8.29500	107.05738			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	99.91145	0.00000	99.89337			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.76000	115.67486	4.78000	115.61191			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.85000	102.77837	7.84000	102.77706			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000	100.16681	0.00000	100.14898			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.17646	0.00000	100.15755			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.61000	126.04743	1.63000	125.93040			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.10000	128.60867	2.11000	128.46584			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	101.23197	0.00000	101.21523			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	102.10961	0.00000	102.09200			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.40500	102.16251	8.41500	102.10668			10,086,000,000,000.00	1,200,000,000	1,700,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	101.56780		0.00000	101.55065			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.81429		0.00000	102.79673			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	99.98228		0.00000	99.96455			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.92500	99.71936		8.93000	99.67728			35,700,000,000,000.00	4,000,000,000	2,000,000,000.00
IBL46	On 15/01/2020	Spot Bond		9.31500	93.42402		9.33000	93.33921			51,232,500,000.00	5,500,000	4,500,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.38460		0.00000	101.36739			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.48500	97.08858		8.49500	97.03474			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.36500	101.28484		9.38000	101.19021			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.25817		0.00000	100.24052			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.26575		0.00000	100.24756			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.79000	100.96618		7.78000	100.96477			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.70500	100.22375		8.71000	100.18303			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.29388		0.00000	100.27366			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.01684		0.00000	99.99986			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.05500	103.22460		8.06500	103.17762			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.66500	104.25398		8.67000	104.21010			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.67000	106.04945		9.69500	105.86233			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.82031		0.00000	100.80236			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.37026		0.00000	100.35267			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00401		100.00000	0.00400			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.40435		0.00000	100.38691			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.42226		0.00000	100.40400			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.95000	97.55428		8.97500	97.41282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.33790		5.00000	100.32437			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.33790		5.00000	100.32437			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.41508		5.00000	101.40124			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.33790		5.00000	100.32437			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.65866		4.00000	100.64782			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		101.78423		0.00000	101.75994			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000		101.71734		0.00000	101.69363			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000		101.10327		0.00000	101.07869			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000		97.96701		100.00000	97.70852			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.05699		9.20000	107.03068			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.95186		0.00000	100.93089			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.95186		0.00000	100.93089			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		99.89273		0.00000	99.87090			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.45604		100.00000	8.43555			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.38465		0.00000	100.36726			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.15966		0.00000	100.14355			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.03589		0.00000	100.01792			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.53000		100.93284		9.52000	100.91519			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		101.37521		0.00000	101.35706			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000		100.00000		0.00000	102.82329			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		101.09473		0.00000	101.07812			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.52436		0.00000	99.49860			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		6.83757		100.00000	6.82045			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN248U		On 26/06/2014	Spot Bond	100.00000	92.11106	100.00000	91.88585				0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	86.49289	100.00000	86.28842				0.00	0	0.00
IN423U		On 03/06/2014	Spot Bond	100.00000	96.19290	100.00000	95.94370				0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	94.48565	100.00000	94.24523				0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	88.61568	100.00000	87.99599				0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	84.45773	100.00000	83.89468				0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	99.17355	100.00000	98.36065				0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	95.15039	100.00000	94.41279				0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	90.21667	100.00000	89.55331				0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	85.76937	100.00000	85.16958				0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	5.90000	97.13453	5.90000	99.91924				0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	5.90000	99.82251	5.90000	99.80640				0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	5.95000	99.70743	5.95000	99.69123				0.00	0	0.00
INA424		On 10/06/2014	Spot Bond	5.95000	99.48106	5.95000	99.46493				0.00	0	0.00
INA426		On 24/06/2014	Spot Bond	5.95000	99.25572	5.95000	99.23966				0.00	0	0.00
INA427		On 01/07/2014	Spot Bond	6.05000	99.12916	6.05000	99.11287				0.00	0	0.00
INA428		On 08/07/2014	Spot Bond	6.05000	99.01527	6.05000	98.99902				0.00	0	0.00
INA430		On 22/07/2014	Spot Bond	6.05000	98.78829	6.05000	98.77211				0.00	0	0.00
INA432		On 05/08/2014	Spot Bond	6.05000	98.56234	6.05000	98.54624				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.07678	0.00000	101.05294				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.15062	102.32491	11.12847	102.31552				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.15062	101.17794	11.12847	101.16866				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.15999	0.00000	101.13788				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING135	On 10/12/2014	Spot Bond	0.00000	101.81694	0.00000	101.78943		0.00		0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000	101.13682	0.00000	101.11517		0.00		0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000	100.71914	6.50000	100.70153		0.00		0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000	101.26024	0.00000	101.23765		0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	100.83235	0.00000	100.81412		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	97.40822	0.00000	97.38884		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	101.16920	0.00000	101.15036		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	100.54106	0.00000	100.52406		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	101.11884	0.00000	101.09732		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	100.73618	0.00000	100.72193		0.00		0	0.00	
ING233	On 25/06/2014	Spot Bond	0.00000	102.74110	0.00000	102.72534		0.00		0	0.00	
ING234	On 28/05/2014	Spot Bond	0.00000	102.67658	0.00000	102.66055		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	100.92620	0.00000	100.90981		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	100.91876	0.00000	100.90251		0.00		0	0.00	
ING237	On 09/06/2014	Spot Bond	0.00000	101.06418	0.00000	101.04803		0.00		0	0.00	
ING239	On 15/07/2014	Spot Bond	0.00000	100.47406	0.00000	100.45878		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.15193	0.00000	100.13666		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.03417	0.00000	100.01706		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	99.91882	0.00000	99.90222		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	99.91983	0.00000	99.90344		0.00		0	0.00	
ING245	On 28/08/2014	Spot Bond	0.00000	101.24630	0.00000	101.22947		0.00		0	0.00	
ING247	On 17/09/2014	Spot Bond	0.00000	100.94151	0.00000	100.92527		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	100.50285	0.00000	100.48714		0.00		0	0.00	
ING252	On 20/06/2014	Spot Bond	0.00000	100.10347	0.00000	100.08623		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond	0.00000	101.13856		0.00000	101.11316			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.25641		0.00000	101.23961			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.11589		0.00000	100.09658			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	96.94008		100.00000	67.21915			0.00	25,800,000,000	15,800,000,000.00
IP269U	On 18/06/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.58636		0.00000	100.56760			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.59848		0.00000	100.57930			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.60660		0.00000	100.58715			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.54000	101.39116		8.53000	101.39348			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.47830		0.00000	100.46181			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.31125		0.00000	101.29151			0.00	6,000,000,000	3,000,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.88500	103.78851		8.89500	103.73491			93,292,500,000.00	10,500,000	483,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.73040		0.00000	100.71136			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.69720		0.00000	100.67749			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.88539		0.00000	101.86075			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.18118		0.00000	101.15866			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.71000	106.02133		8.70000	106.00703			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.13268		0.00000	103.11202			0.00	0	710,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.59830		0.00000	101.57536			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000	119.33800		3.20000	119.20278			957,000,000,000.00	300,000,000	970,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond		3.69000	133.97514		3.69000	133.91312			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.94174		0.00000	100.91996			0.00	0	50,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.74371		0.00000	100.72195			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.62312		0.00000	100.60101			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.41784		0.00000	101.39588			0.00	0	510,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.07128		0.00000	101.04961			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.57000	95.46597		3.60500	95.10959			3,345,672,624,000.00	937,163,200	468,581,600.00
IV030A	On 31/01/2025	Spot Bond		3.57000	100.91522		3.60500	100.68216			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	101.51888		0.00000	101.49567			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	99.99969		0.00000	99.97709			0.00	6,000,000,000	3,000,000,000.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	101.09473		0.00000	101.07812			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.49500	110.79676		12.00000	105.82175			56,673,000,000,000.00	5,400,000,000	1,800,000,000.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.36355		0.00000	100.33834			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.69000	133.97514		3.69000	133.91312			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond		100.00000	97.45139		100.00000	97.19562			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	94.00603		100.00000	93.76803			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	87.38835		100.00000	86.78568			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	83.33909		100.00000	82.79080			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	97.56098		100.00000	96.77419			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond		100.00000	93.68654		100.00000	92.97138			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond		100.00000	84.57813		100.00000	83.99483			0.00	0	0.00
IWA01A	On 28/08/2014	Spot Bond		0.00000	101.34968		0.00000	101.33162			0.00	0	0.00
IWA02A	On 17/10/2014	Spot Bond		0.00000	100.48199		0.00000	100.46512			0.00	0	0.00
IWA03A	On 17/11/2014	Spot Bond		0.00000	99.91263		0.00000	99.89532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA420	On 15/05/2014	Spot Bond		5.90000	99.90311		5.90000	99.88698			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		5.95000	99.67503		5.95000	99.65884			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond		5.95000	99.44881		5.95000	99.43269			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond		6.05000	99.09659		6.05000	99.08032			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		6.05000	98.98278		6.05000	98.96655			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond		6.05000	98.86923		6.05000	98.85303			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond		6.05000	98.53015		100.00000	80.93126			8,470,000,000,000.00	1,400,000,000	1,400,000,000.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.03962		0.00000	100.01979			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.30420		0.00000	100.28482			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.76458		0.00000	100.74719			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.75227		0.00000	100.73418			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00720		0.00000	100.06375			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	99.89591		0.00000	99.87817			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	99.83797		0.00000	99.81731			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.46548		0.00000	101.44591			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.59857		0.00000	100.57940			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.60264		0.00000	100.58332			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.61076		0.00000	100.59118			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.57419		0.00000	100.55583			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.44663		0.00000	100.42729			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.30157		0.00000	100.28231			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.12229		0.00000	101.10290			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	99.98172		0.00000	99.96345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	101.38049		0.00000	101.36251			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	101.36576		0.00000	101.34797			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.83711		0.00000	100.81736			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.61441		0.00000	100.59756			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.38916		0.00000	100.37062			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.26922		0.00000	100.25213			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	54.44024		100.00000	54.30836			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.29192		0.00000	100.27189			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	57.29871		100.00000	57.15838			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.11761		0.00000	101.09894			0.00	0	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	25.75833		100.00000	25.69383			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.61576		0.00000	100.59528			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	80.00000		100.00000	63.83974			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	65.43933		100.00000	65.27546			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	56.26991		100.00000	56.13210			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	65.29355		100.00000	65.16967			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	55.79440		100.00000	55.65924			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	62.78368		100.00000	62.63158			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	77.96610		100.00000	77.74648			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.65593		0.00000	101.63527			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.29717		0.00000	100.27317			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.50500	140.09567		8.52000	139.91239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond		0.00000	101.36482		0.00000	101.34746			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.07897		0.00000	101.06092			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.48372		0.00000	101.46384			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.37389		0.00000	101.35532			0.00	62,000,000	31,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.28190		0.00000	100.26254			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.98500	98.24803		8.99500	98.19711			123,993,000,000.00	13,800,000	32,700,000.00
LGL03	On 03/04/2018	Spot Bond		9.13500	96.03936		9.14500	95.98473			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.46500	100.83475		9.48000	100.73997			44,485,500,000.00	4,700,000	9,300,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.81627		0.00000	101.78743			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.53000	104.69112		10.52000	104.67591			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.98446		0.00000	101.95285			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	99.87796		0.00000	99.85780			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	99.86976		0.00000	99.84824			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	99.85993		0.00000	99.83677			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.57689		0.00000	100.56125			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.98422		0.00000	99.96843			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.12885		0.00000	100.11319			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.63361		0.00000	99.61768			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.67839		0.00000	98.67519			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	97.43015		0.00000	97.41279			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	98.84082		0.00000	98.82472			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	66.98536		100.00000	66.85828			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	80.00000		100.00000	63.83974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.29611		0.00000	101.26603			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	59.65299		100.00000	59.50848			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	88.88889		100.00000	88.23529			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	100.00000	8.67189		100.00000	8.63081			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	101.42123		0.00000	101.40400			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.82742		0.00000	100.81041			0.00	0	300,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.52823		0.00000	100.51027			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.41948		0.00000	101.40268			0.00	0	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.86531		0.00000	101.84758			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.17432		0.00000	101.15716			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	101.09841		0.00000	101.08212			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.48494		0.00000	101.46764			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.03119		0.00000	100.01568			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.03378		0.00000	100.01695			0.00	2,000,000,000	1,000,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.49584		0.00000	100.47953			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.53699		0.00000	100.50349			0.00	596,000,000	548,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	91.39073		100.00000	91.08911			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	54.73689		100.00000	54.60429			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	23.84836		100.00000	23.79059			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	58.22353		100.00000	58.08248			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.84500	101.42393		8.85000	101.38022			4,422,500,000.00	500,000	138,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.73500	101.36131		8.74000	101.31788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M		On 13/12/2014	Spot Bond	0.00000	101.31922		0.00000	101.29852			0.00	0	0.00
MCB5M		On 13/12/2014	Spot Bond	0.00000	101.22644		0.00000	101.20726			0.00	0	0.00
MCB6M		On 13/01/2015	Spot Bond	0.00000	100.55786		0.00000	100.54004			0.00	0	0.00
MEFSA1		On 05/10/2014	Spot Bond	0.00000	100.66934		0.00000	100.65373			0.00	0	0.00
MEFSA2		On 05/10/2014	Spot Bond	0.00000	100.67414		0.00000	100.65840			0.00	0	0.00
MEFSA3		On 05/10/2016	Spot Bond	0.00000	100.69811		0.00000	100.68172			0.00	0	0.00
MEFSA4		On 05/01/2019	Spot Bond	0.00000	102.32020		0.00000	102.30073			0.00	0	0.00
MEFSA6		On 05/07/2026	Spot Bond	0.00000	102.44035		0.00000	102.41989			0.00	0	0.00
MEFSB3		On 05/10/2016	Spot Bond	8.22000	101.69021		8.23000	101.64634			0.00	0	0.00
MEFSB4		On 05/01/2019	Spot Bond	8.91500	104.89510		8.92000	104.85095			0.00	0	0.00
MEFSB5		On 05/01/2022	Spot Bond	9.62500	105.59309		9.65000	105.43080			0.00	0	0.00
MET01		On 15/12/2014	Spot Bond	6.58500	105.31348		6.59000	105.29184			0.00	0	1,010,000,000.00
MFS1A1		On 20/12/2015	Spot Bond	0.00000	101.01240		0.00000	100.99466			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	101.04980		0.00000	101.03137			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.66500	103.94624		9.68000	103.85625			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.54500	102.56186		7.53500	102.55387			2,893,507,500,000.00	383,500,000	4,968,500,000.00
MIIL01		On 31/05/2015	Spot Bond	0.00000	101.50796		0.00000	101.48776			0.00	0	0.00
MIIL02		On 31/05/2017	Spot Bond	9.14500	103.03505		9.15500	102.98379			0.00	0	0.00
MMIG01		On 17/03/2024	Spot Bond	0.00000	101.14061		0.00000	101.12158			0.00	0	0.00
MMIG02		On 17/03/2026	Spot Bond	9.50000	104.35704		9.52500	104.20480			0.00	0	400,000,000.00
MMS01U		On 10/12/2016	Spot Bond	100.00000	10.05678		100.00000	10.03242			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	101.44649		0.00000	101.42713			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.84500	102.89499		8.85500	102.84446			53,070,000,000.00	6,000,000	91,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02	On 13/07/2014	Spot Bond	6.07000	104.05671		6.07500	104.03872			16,996,000,000.00	2,800,000	282,800,000.00
MTN03	On 13/07/2015	Spot Bond	7.63000	105.00446		7.62000	104.99390			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.78500	107.00992		8.79500	106.95672			78,186,500,000.00	8,900,000	325,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.88641		100.89771	5.95740			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.96593		100.61875	6.03765			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	99.99996		0.00000	99.98220			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.99992		0.00000	99.98188			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.99975		0.00000	99.98158			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.99992		0.00000	99.98013			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.99988		0.00000	99.97821			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.37779		100.00000	0.47105			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.37779		100.00000	0.47105			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.02000	95.43828		9.04500	95.27299			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.48000	100.92913		7.47000	100.92849			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.18500	102.82651		9.20000	102.72906			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.57358		0.00000	100.55774			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.95000	103.57228		8.97500	103.41996			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.59558		0.00000	101.57768			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.37000	103.73991		9.39500	103.55323			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.94084		0.00000	102.92325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.69927		0.00000	101.68151			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.64224		0.00000	102.62403			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.34400		0.00000	100.32681			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.49697		0.00000	101.47945			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.99616		0.00000	100.97879			0.00	400,000,000	200,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.23000	105.85930		7.22000	105.85181			3,615,000,000.00	500,000	1,688,600,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	102.96995		0.00000	102.95235			0.00	0	630,000,000.00
NBK3A		On 09/09/2019	Spot Bond	8.74500	113.07901		8.75000	113.03035			57,717,000,000.00	6,600,000	170,500,000.00
NBK4		On 28/10/2024	Spot Bond	10.68000	34.60552		10.69500	34.54689			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.63000	102.46111		7.62000	102.44915			117,502,000,000.00	15,400,000	965,400,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.45554		0.00000	100.43579			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.47916		0.00000	100.45833			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.98000	103.64490		7.97000	103.64014			49,476,000,000.00	6,200,000	5,500,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.97318		0.00000	100.95478			0.00	0	0.00
NCLN43		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44		On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46		On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	101.64348		0.00000	101.62231			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.96371		0.00000	100.94247			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.78346		0.00000	100.76298			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.61597		0.00000	100.59548			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	101.48576		0.00000	101.46509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.55943	0.00000	89.54095				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.40703	0.00000	101.38747				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	100.38756	0.00000	100.36807				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.42084	0.00000	100.39958				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.30759	0.00000	100.28793				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.65937	0.00000	100.63815				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.78368	0.00000	85.76457				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.12356	0.00000	101.10681				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.98015	0.00000	99.96031				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.09837	0.00000	101.07905				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.03856	0.00000	101.02034				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.71863	0.00000	100.69878				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.00190	0.00000	100.98435				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.99016	0.00000	100.97259				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.98941	0.00000	100.97186				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.26607	0.00000	100.24785				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.14906	0.00000	101.12854				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.85000	106.54469	9.86500	106.36475				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.14165	0.00000	101.12126				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.88500	105.35194	9.90000	105.17068				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.14906	0.00000	101.12854				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.02732	0.00000	101.00905				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.33366	0.00000	101.31495				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		8.48000	104.20043		8.47000	104.18963			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.43487		0.00000	100.41336			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	101.68054		0.00000	101.65775			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.12500	103.20496		10.13000	103.09013			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.79942		0.00000	100.77796			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.62695		0.00000	100.61073			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.23500	109.30925		12.24500	109.23739			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	109.58045		0.00000	109.55933			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond		0.00000	102.43755		0.00000	102.42250			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.78931		0.00000	101.76417			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.15500	164.67541		2.15500	164.60593			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.71500	105.80872		8.73000	105.71176			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	101.13141		0.00000	101.11454			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond		0.00000	101.09914		0.00000	101.08246			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.34500	107.34867		9.36000	107.25025			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.50239		0.00000	101.48344			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond		0.00000	101.46181		0.00000	101.44491			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	101.68378		0.00000	101.66644			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.41598		0.00000	101.39813			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.47004		0.00000	101.45150			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.54500	108.47885		9.56000	108.36348			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond		0.00000	101.52413		0.00000	101.50489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond		0.00000	101.47009		0.00000	101.45155			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.50245		0.00000	101.48349			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.74500	107.38432		9.76000	107.28549			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond		0.00000	101.61057		0.00000	101.59023			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	101.54574		0.00000	101.52623			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.52405		0.00000	101.50482			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.93430		0.00000	101.90980			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.80261		0.00000	101.77979			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.56727		0.00000	101.54748			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.60500	119.02178		8.61000	118.97419			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		8.90000	120.08151		8.92500	119.88810			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.05000	171.08850		2.05000	171.01681			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.22500	129.50153		9.24000	129.33017			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.20940		0.00000	102.18942			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.27335		0.00000	100.25461			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.06408		0.00000	101.04690			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.02316		0.00000	101.00377			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.44551		0.00000	101.42641			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.49741		0.00000	101.47761			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.72340		0.00000	101.70028			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	102.18032		0.00000	102.15062			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.64112		100.00000	18.59444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.21031	100.00000	39.11429				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.76000		103.35137	6.75000	103.34653				71,656,000,000.00	10,600,000	20,100,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		13.88536	100.00000	13.85172				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.42000	0.00000	99.67000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		60.79615	100.00000	60.64725				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.99999	0.00000	99.98250				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.37760	0.00000	100.36106				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.34073	0.00000	101.32269				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.26683	0.00000	101.24890				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.32914	0.00000	101.31312				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.43568	0.00000	101.41809				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.22771	0.00000	101.20913				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.16279	0.00000	101.14610				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.04083	0.00000	101.02325				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.02356	0.00000	101.00628				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.13124	0.00000	101.11238				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.08006	0.00000	101.06178				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.04397	0.00000	101.02633				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.19121	0.00000	101.17130				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.12711	0.00000	101.10801				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.08162	0.00000	101.06332				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.25747	0.00000	101.23640				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.18197		0.00000	101.16191			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		101.12554		0.00000	101.10647			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.28166		0.00000	100.26377			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.28974		0.00000	100.27131			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.29338		0.00000	100.27470			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.30145		0.00000	100.28224			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.33613		0.00000	100.31459			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.34419		0.00000	100.32211			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.30174		0.00000	100.28097			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.53000		104.43324		6.52000	104.41846			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.44000		97.85901		6.44500	97.84047			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.92500		40.57998		7.94000	40.50343			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.53000		110.96416		6.52000	110.95823		3,004,107,917,579,000.00	60,047,154,300	73,301,954,300.00	
R158	On 15/09/2015	Spot Bond	6.53000		110.96416		6.52000	110.95823			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.43000		91.88675		6.42000	91.88288			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.53000		117.06023		6.52000	117.06321			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.36000		86.38845		6.35000	86.39335			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.10500		122.83103		8.12000	122.67231		7,725,415,112,160,500.00	86,972,870,100	34,172,489,900.00	
R187P	On 21/12/2026	Spot Bond	7.84500		37.91155		7.86000	37.83463			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.76500		35.47329		7.78000	35.39626			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.64500		283.16772		1.64500	283.05215		368,195,086,000.00	223,826,800	29,303,310,000.00	
R201	On 21/12/2014	Spot Bond	6.07000		105.01789		6.07500	104.99766		60,700,000,000,000.00	10,000,000,000	70,410,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		224.78090		1.84500	224.52251		4,410,219,088,000.00	2,396,858,200	10,182,686,300.00	
R2023	On 28/02/2023	Spot Bond	7.97000		100.18894		7.99500	100.01315		3,918,677,958,221,000.00	91,678,539,300	92,055,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond		7.28500	104.14256		7.29500	104.09261			2,287,773,795,917,000.00	14,038,956,200	11,411,256,200.00
R2030	On 31/01/2030	Spot Bond		8.62000	96.97229		8.61000	97.03173			2,798,998,476,000,000.00	24,709,800,000	93,030,700,000.00
R2037	On 31/01/2037	Spot Bond		8.81000	99.37373		8.80500	99.39766			1,473,154,570,006,000.00	67,213,912,600	31,481,600,000.00
R204	On 21/12/2018	Spot Bond		7.49500	105.08887		7.50000	105.04822			2,917,428,824,950,000.00	89,250,010,000	107,628,774,500.00
R2048	On 28/02/2048	Spot Bond		8.89500	100.21628		8.88500	100.29773			688,335,548,233,500.00	77,384,547,300	178,310,747,300.00
R207	On 15/01/2020	Spot Bond		7.66500	100.48775		7.68000	100.39968			4,821,345,205,509,000.00	29,007,854,600	108,044,500,000.00
R208	On 31/03/2021	Spot Bond		7.80000	95.29011		7.82500	95.14354			9,475,318,028,280,000.00	14,784,362,600	164,032,843,700.00
R209	On 31/03/2036	Spot Bond		8.73000	76.71153		8.72500	76.73292			2,765,157,596,271,000.00	16,741,992,700	142,166,183,200.00
R210	On 31/03/2028	Spot Bond		1.79000	166.76554		1.79000	166.69688			5,891,173,357,000.00	3,291,158,300	28,678,349,900.00
R211	On 31/01/2017	Spot Bond		0.91000	128.37138		0.93000	128.25440			13,048,972,573,000.00	14,339,530,300	72,777,870,900.00
R212	On 31/01/2022	Spot Bond		1.53000	133.78233		1.54000	133.63533			16,433,451,234,000.00	10,740,817,800	54,844,847,800.00
R213	On 28/02/2031	Spot Bond		8.62000	87.16935		8.60500	87.26758			5,067,790,064,186,000.00	87,910,680,300	38,376,102,600.00
R214	On 28/02/2041	Spot Bond		8.81000	77.68969		8.80500	77.71258			2,594,862,152,071,000.00	94,535,999,100	169,405,900,000.00
R226C	On 15/09/2014	Spot Bond		6.04000	97.98931		6.04500	97.97178			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.59000	94.71799		6.58000	94.70900			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.43000	91.88675		6.42000	91.88288			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.35000	89.15148		6.34000	89.15223			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.36000	86.38845		6.35000	86.39335			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.12500	99.36637		6.13000	99.34928			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.07500	96.44759		6.08000	96.42889			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.50000	93.17937		6.49000	93.17298			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.37000	90.42891		6.36000	90.42741			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.35000	87.67340		6.34000	87.67625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.41000	84.84685	6.40000	84.85358		0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	7.26000	80.14082	7.27000	80.10110		0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.31000	77.19925	7.32000	77.15717		0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.50000	73.91915	7.50500	73.88958		0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.48000	71.31065	7.48500	71.28043		0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.46000	68.80746	7.46500	68.77668		0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.45000	66.36908	7.45500	66.33781		0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.62500	63.33028	7.64000	63.26142		0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.60500	61.08216	7.62000	61.01136		0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.72000	58.38339	7.74500	58.27147		0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.69000	56.33716	7.71500	56.22243		0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.66000	54.37838	7.68500	54.26114		0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.63000	52.50289	7.65500	52.38341		0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.59000	50.75125	7.61500	50.62969		0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.55000	49.07699	7.57500	48.95357		0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.04500	45.06903	8.06000	44.99365		0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.00500	43.50328	8.02000	43.42742		0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.96500	42.00812	7.98000	41.93187		0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.92500	40.57998	7.94000	40.50343		0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.88500	39.21552	7.90000	39.13875		0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.84500	37.91155	7.86000	37.83463		0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.80500	36.66509	7.82000	36.58808		0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.76500	35.47329	7.78000	35.39626		0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.74659	0.00000	100.72156		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.79294	0.00000	101.76982				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.76484	0.00000	100.74009				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.65677	0.00000	100.63337				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.60091	100.00000	15.56312				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.77389	100.00000	5.75975				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	19.59382	100.00000	19.54636				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	101.33526	0.00000	101.31620				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.85633	0.00000	100.83756				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.28372	0.00000	101.26423				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.76273	0.00000	101.74523				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.43985	0.00000	101.42367				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.58664	0.00000	101.56881				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.88973	0.00000	100.87298				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.44451	0.00000	100.42534				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.62321	0.00000	101.60380				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.58054	0.00000	100.56197				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.18305	0.00000	100.16332				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.28631	0.00000	101.26709				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.74118	0.00000	100.72463				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.44048	0.00000	100.42142				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.46738	0.00000	101.44772				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.38543	0.00000	101.36550				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.40643	0.00000	101.38691				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		102.72114		0.00000	102.69287			0.00	95,000,102	47,500,051.00
RP005	On 31/03/2017	Spot Bond	0.00000		101.32637		0.00000	101.29660			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.44793		0.00000	100.41743			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.40224		0.00000	100.37502			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.40224		0.00000	100.37502			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.40247		0.00000	101.37380			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		101.56450		0.00000	101.53241			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		101.81693		0.00000	101.78942			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.62570		12.35000	105.59074			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		101.51669		0.00000	101.49388			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.50542		100.00000	12.47512			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		101.41907		0.00000	101.39778			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		99.95573		0.00000	99.93367			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.64332		0.00000	100.62288			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.48504		0.00000	100.46394			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		101.85667		0.00000	101.83272			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.70645		100.00000	2.69983			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.69646		100.00000	14.66047			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		21.69587		100.00000	21.64331			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.52336		100.00000	12.47764			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.27070		100.00000	19.22245			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.90994		0.00000	99.86463			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.59642		0.00000	100.55446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21		On 21/04/2021	Spot Bond	9.10000	105.01818	9.12500	104.86258			6,370,000,000.00	700,000	578,100,000.00
RW23		On 10/12/2023	Spot Bond	9.22000	105.85431	9.24500	105.66955			0.00	0	0.00
RW28		On 10/12/2028	Spot Bond	9.77000	107.99817	9.75500	108.08839			0.00	0	0.00
SA063U		On 23/05/2014	Spot Bond	100.00000	97.59358	100.00000	97.33333			0.00	0	0.00
SBC2		On 28/04/2016	Spot Bond	0.00000	96.13815	0.00000	96.18310			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.78000	106.56281	7.77000	111.96137			0.00	0	2,700,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	99.74927	0.00000	101.68597			0.00	0	610,000,000.00
SBK14		On 01/12/2017	Spot Bond	9.33500	105.30554	9.34500	105.24931			18,670,000,000,000.00	2,000,000,000	1,750,000,000.00
SBK15		On 23/01/2022	Spot Bond	0.00000	100.44825	0.00000	100.42781			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond	0.00000	101.24186	0.00000	101.22107			0.00	0	290,000,000.00
SBK17		On 30/07/2024	Spot Bond	0.00000	100.30581	0.00000	100.28479			0.00	800,000,000	800,000,000.00
SBK18		On 24/10/2020	Spot Bond	0.00000	100.44548	0.00000	100.42410			0.00	0	290,000,000.00
SBK19		On 24/10/2019	Spot Bond	0.00000	100.43766	0.00000	100.41668			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.63000	106.48561	7.62000	106.47347			7,630,000,000.00	1,000,000	1,047,300,000.00
SBK9		On 10/04/2018	Spot Bond	9.09500	98.52306	9.10000	98.48319			5,457,000,000.00	600,000	508,200,000.00
SBN27		On 15/09/2015	Spot Bond	7.99000	109.02996	7.98000	109.01985			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.85000	109.21331	7.84000	109.20360			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.78000	109.30516	7.77000	109.29564			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.68500	100.08872	8.69500	100.03734			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.92500	109.11503	7.91500	109.10511			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.89000	109.16088	7.88000	109.15106			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	101.12336	0.00000	101.10464			0.00	0	0.00
SBN49		On 02/06/2014	Spot Bond	0.00000	100.96224	0.00000	100.94897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000	101.24321	0.00000	101.21945				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.84151	0.00000	100.82165				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.33500	102.88810	8.34500	102.83619				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.69571	0.00000	100.67786				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.00762	0.00000	100.98853				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.14817	0.00000	105.13036				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.95000	110.32069	8.97500	110.15949				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.75500	102.03293	9.77000	101.89989				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	99.97911	0.00000	99.95843				0.00	0	690,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.37933	0.00000	102.03574				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.04199	0.00000	101.78273				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.48105	0.00000	104.27263				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.59500	100.86416	8.60000	105.24417				85,950,000,000.00	10,000,000	1,333,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	10.38529	100.00000	10.36205				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.51000	106.18281	9.53500	105.99471				0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.38259	0.00000	100.36521				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.80500	99.41150	8.82000	99.28130				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.50000	95.20039	9.52500	95.04808				10,450,000,000.00	1,100,000	4,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.58000	111.47002	7.70000	111.20167				11,412,448,000,000.00	1,505,600,000	3,659,100,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17500	271.92078	2.17500	271.80587				0.00	0	1,230,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.55500	126.22818	1.57500	126.11114				0.00	0	280,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	106.05000	0.00000	105.54000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
SGI001	On 30/05/2014	Spot Bond	0.00000		100.10014		100.00000	95.54974			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.93555		100.00000	9.91148			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
SHI05	On 31/01/2017	Spot Bond	2.18000		124.19269		2.20000	124.07565			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.71914		6.50000	100.70153			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.25036		0.00000	101.22899			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.89219		0.00000	100.87260			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.54524		0.00000	102.52546			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.31500		101.74782		9.32500	101.69600			9,315,000,000.00	1,000,000	3,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.28207		0.00000	102.26170			0.00	0	8,940,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.68355		0.00000	100.66424			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.00893		0.00000	100.98961			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.91773		0.00000	100.90043			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.25891		0.00000	100.24319			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.60365		100.00000	10.57710			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.26354		0.00000	101.24407			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.83000		105.99930		7.82000	105.99767			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.09500		100.72185		9.10000	100.67991			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.63500		100.23006		8.64500	100.17874			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.58789		0.00000	101.56952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2		On 21/08/2016	Spot Bond	0.00000	101.59261		0.00000	101.57328			0.00	0	0.00
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.92071		0.00000	101.90257			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	101.60389		0.00000	101.58442			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.29020		0.00000	100.27025			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.38500	105.98270		8.39500	105.93935			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.65210		0.00000	100.63381			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.03805		0.00000	101.02047			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.55846		0.00000	100.53941			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.35000	94.83764		9.37500	94.70627			28,985,000,000.00	3,100,000	2,942,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.51521		0.00000	101.49413			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	101.05399		0.00000	101.03314			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.40039		0.00000	100.38022			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.40800	87.55451		9.43300	87.41853			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.47000	87.27221		9.49500	87.13662			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.31500	104.28210		7.32000	104.25858			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.92500	95.03585		8.94000	94.95027			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.18895		0.00000	101.16872			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.46500	100.71251		8.47500	100.66134			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.32000	107.42352		2.35500	107.02075			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.44500	101.48217		8.45000	101.44055			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.25733		0.00000	100.24098			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	102.01543		0.00000	101.98868			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.52500	111.20188		9.54000	111.05934			47,625,000,000,000.00	5,000,000,000	5,000,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.34015		0.00000	101.32153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond	0.00000	100.70922	0.00000	100.69022				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.12707	0.00000	101.10794				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.85000	78.22719	9.83500	78.30740				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.50161	0.00000	100.48461				0.00	2,500,000,000	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.45467	0.00000	100.43496				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
SY1050	On 13/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.98402				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.96802	0.00000	99.95203				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.96807	0.00000	99.95210				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.90402	0.00000	99.88802				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.87184	0.00000	99.85582				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.78982	0.00000	99.77365				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.56522	0.00000	99.54912				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.44684	0.00000	99.43057				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.42997	0.00000	99.41369				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1074	On 21/05/2014	Spot Bond	0.00000	99.88707	0.00000	99.87094				0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	0.00000	99.85339	0.00000	99.83710				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	98.88474	0.00000	98.86834				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	99.73936	0.00000	99.72307				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1081	On 29/05/2014	Spot Bond	0.00000	99.75541	0.00000	99.73911				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.64168	0.00000	99.62539				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.57688	0.00000	99.56061				0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	100.00000	93.11224	100.00000	92.87532				0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	100.00000	92.40506	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.99000	108.61267	6.98000	108.60591				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.70500	103.16828	8.72000	103.03580				0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	90.07464	100.00000	89.86419				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	84.69157	100.00000	84.49776				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.98460	100.00000	29.90952				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.40290	0.00000	100.38562				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.21683	0.00000	100.19940				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	99.91469	0.00000	99.89778				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.34795	0.00000	101.32922				0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.85237	0.00000	98.84929				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	99.89846	0.00000	99.88171				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.97505	0.00000	100.95799				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.02742	0.00000	101.00941				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.44297	0.00000	99.42705				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.15936	0.00000	97.14183				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.27371	0.00000	100.25636				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.78000	104.36070	7.77000	104.35891				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.42260	0.00000	100.40472				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.43435	0.00000	100.41593				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.49173	7.83000	102.46999				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.41613	0.00000	100.39854				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.43083	0.00000	100.41257				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.13374	0.00000	102.11372				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.41613	0.00000	100.39854				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.43083	0.00000	100.41257				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.27985	7.16000	102.25998				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.45958	0.00000	100.44001				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.45724	0.00000	100.43777				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.51346	0.00000	100.49140				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.50585	0.00000	100.48415				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.73412	0.00000	100.70191				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.70813	0.00000	100.67713				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.41555	0.00000	100.39799				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.43435	0.00000	100.41593				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.72745	8.73000	102.65473				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.41378	0.00000	100.39630				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.43083	0.00000	100.41257				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.96500		99.93986	8.97000	99.85035				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.55354	0.00000	100.53619				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.58160	0.00000	100.56331				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.46076	0.00000	100.44113				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.45431	0.00000	100.43497				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.61043	0.00000	100.59117				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.51228	0.00000	100.49029				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.50995	0.00000	100.48806				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.66158	0.00000	100.64059				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.69369	0.00000	100.66335				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.69600	0.00000	100.66555				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.92747	0.00000	100.89748				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.44166	0.00000	100.42262				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.15331	101.06155	6.13809				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.41378	0.00000	100.39630				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.75178	0.00000	109.08600				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.46663	0.00000	100.44672				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.49006	0.00000	100.46908				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.73642	0.00000	100.70411				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.84352	0.00000	100.82582				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.43272	0.00000	100.41409				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.43868	0.00000	100.41978				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.43272	0.00000	100.41409				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.43868	0.00000	100.41978				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.44166	0.00000	100.42262				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.42914	0.00000	100.41068				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.43868	0.00000	100.41978				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.47145	0.00000	100.45105				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.47145		0.00000	100.45105			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.47145		0.00000	100.45105			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.51905		0.00000	100.49649			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.53094		0.00000	100.50784			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.51608		0.00000	100.49365			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.75323		0.00000	100.71998			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.76800		0.00000	100.73408			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.76209		0.00000	100.72844			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.28000	103.75140		8.27000	103.73771			48,852,000,000.00	5,900,000	1,012,200,000.00
TL20	On 22/02/2020	Spot Bond	9.86500	84.82343		9.88000	84.74476			74,066,420,000,000.00	7,508,000,000	7,500,000,000.00
TN17	On 14/11/2017	Spot Bond	8.12500	103.36837		8.13500	103.31506			1,906,125,000,000.00	234,600,000	4,013,200,000.00
TN20	On 17/09/2020	Spot Bond	9.00000	108.76076		9.02500	108.61055			27,116,379,000,000.00	3,012,931,000	26,034,131,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.71575		100.00000	0.71349			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.16000	110.47299		9.18500	110.27949			21,984,000,000,000.00	2,400,000,000	10,980,000,000.00
TN25	On 19/08/2025	Spot Bond	9.30500	103.52118		9.32000	103.39088			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.25000	97.33248		9.26500	97.19610			9,544,621,750,000.00	1,031,851,000	6,888,751,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.80285		0.00000	101.78541			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.93252		0.00000	100.91454			0.00	0	1,526,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.04460		0.00000	100.02712			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	99.98142		0.00000	99.96288			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	99.98096		0.00000	99.96190			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	99.98082		0.00000	99.96171			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	99.97815		0.00000	99.95651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000	99.97280		0.00000	99.94595			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.89151		0.00000	100.87462			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.70029		0.00000	100.68207			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.71534		0.00000	100.69672			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.49567		0.00000	100.47905			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.52985		0.00000	100.51200			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.37549		10.00000	100.34862			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.36612		9.75000	100.33993			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.36809		100.00000	10.34136			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.98497		0.00000	99.96993			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.78047		0.00000	99.76583			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.76771		0.00000	97.75188			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.07251		0.00000	97.05652			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.88688		0.00000	96.87108			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.55964		0.00000	99.54445			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.89890		0.00000	98.88339			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.82080		0.00000	95.80428			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.54300		0.00000	98.52586			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.88251		0.00000	94.86335			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.32416		0.00000	98.30724			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.52963		0.00000	94.51484			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.50037		0.00000	94.48173			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.82829		0.00000	97.81119			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.33733		0.00000	94.31900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond		0.00000	94.11316		0.00000	94.09493			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.36305		0.00000	97.34604			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	93.89181		0.00000	93.87369			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.47569		100.00000	14.43945			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	99.98293		0.00000	99.96590			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond		0.00000	101.34733		0.00000	101.33110			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	100.54997		0.00000	100.53330			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	100.49479		0.00000	100.47830			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	100.48331		0.00000	100.46664			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond		0.00000	100.46972		0.00000	100.45352			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	100.45279		0.00000	100.43602			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.34779		0.00000	100.33123			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond		0.00000	101.56144		0.00000	101.54307			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	100.54369		0.00000	100.52494			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond		0.00000	101.39144		0.00000	101.37507			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	100.48807		0.00000	100.47124			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.20000	109.55497		9.22500	109.39792			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.48528		0.00000	100.46419			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.88060		0.00000	100.85747			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond		9.62500	103.25881		9.63500	103.20426			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.81845		0.00000	100.80198			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.81872		0.00000	100.80199			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.11481		0.00000	100.01778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.11853		0.00000	100.02090			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.11876		0.00000	100.02111			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.90161		0.00000	100.88309			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.92719		0.00000	100.90813			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.89000	116.21797		6.88000	116.21631			0.00	0	9,940,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	236.85274		1.41000	236.57714			27,800,000,000.00	20,000,000	20,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.83000	106.28727		6.82000	106.27761			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.79000	107.36458		7.80000	107.31475			0.00	0	9,120,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.05000	108.01769		8.05500	107.97326			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.29000	107.46572		8.30500	107.37001			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.34000	107.60646		8.36500	107.44827			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.48000	93.04823		6.47000	93.04205			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.10500	99.22001		6.11000	99.20290			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.41000	91.36281		6.40000	91.35976			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.08500	96.79056		6.09000	96.77196			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.48000	93.03184		6.47000	93.02568			97,200,000,000,000.00	15,000,000,000	7,500,000,000.00
Z083	On 30/09/2019	Spot Bond	7.44000	67.51369		7.44500	67.48278			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	36.96889		100.00000	36.89875			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	19.56810		100.00000	19.53097			0.00	0	0.00

Total for j-Bonds : 61,849,189,231,951,000.00 13,096,277,902 '29 192 315 351.00

Grand Total: 61,849,191,006,826,300.00 13,096,345,024 '29 195 583 646.00