



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: 17/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 22/04/2014	Any day expiry		10.49160	10.49160	10.56950	10.56950		9.36	0.00	0	0.00
\$ / R	10.45	Call	On 22/04/2014	Any day expiry	74.93760	0.07494	135.32590	0.13533	74.938	10.53	0.00	0	1,500.00
\$ / R	10.75	Call	On 22/04/2014	Any day expiry	2.27280	0.00227	10.56330	0.01056	2.273	11.77	0.00	0	1,500.00
\$ / R		On 25/04/2014	Any day expiry		10.49380	10.49380	10.56600	10.56600		10.70	0.00	0	0.00
\$ / R	8.30	Put	On 25/04/2014	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	15.96	0.00	0	6,000.00
\$ / R	9.94	Call	On 25/04/2014	Any day expiry	554.68410	0.55468	626.61440	0.62661	554.684	15.93	0.00	0	6,000.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	311.48070	0.31148	248.28830	0.24829	311.481	12.60	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.00690	0.00001	0.03740	0.00004	0.007	23.88	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry		10.49800	10.49800	10.57140	10.57140		10.98	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	53.40420	0.05340	89.03520	0.08904	53.404	11.10	0.00	0	10,000.00
\$ / R		On 13/05/2014	Any day expiry		10.52070	10.52070	10.59480	10.59480		11.93	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	434.21620	0.43422	503.66600	0.50367	434.216	11.50	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	200.06990	0.20007	253.26620	0.25327	200.070	11.76	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	32.71580	0.03272	49.09140	0.04909	32.716	13.43	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.54230	10.54230	10.61550	10.61550		12.24	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.54360	10.54360	10.61680	10.61680		12.29	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.01410	0.00001	0.01110	0.00001	0.014	19.41	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	437.44160	0.43744	501.79820	0.50180	437.442	11.82	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/05/2014	Any day expiry		10.54500	10.54500	10.61820	10.61820		12.35	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	342.85440	0.34285	295.97510	0.29598	342.854	13.22	0.00	0	500.00	
\$ / R	12.20	Call	Any day expiry	2.08970	0.00209	3.19190	0.00319	2.090	18.37	0.00	0	500.00	
\$ / R		On 13/06/2014	Foreign Exchange Future	10.56620	10.56620	10.63960	10.63960		12.63	403,692,237.20	38,206	994,589.00	
\$ / R	8.64	Put	Foreign Exchange Future	0.83130	0.00083	0.67340	0.00067	0.831	19.05	0.00	0	24,582.00	
\$ / R	8.78	Put	Foreign Exchange Future	1.12380	0.00112	0.90150	0.00090	1.124	18.25	0.00	0	15,489.00	
\$ / R	8.80	Put	Foreign Exchange Future	1.17390	0.00117	0.94040	0.00094	1.174	18.13	0.00	0	920.00	
\$ / R	9.75	Put	Foreign Exchange Future	13.74490	0.01374	10.50210	0.01050	13.745	13.12	0.00	0	250.00	
\$ / R	9.78	Put	Foreign Exchange Future	15.22260	0.01522	11.64160	0.01164	15.223	13.02	0.00	0	920.00	
\$ / R	9.97	Put	Foreign Exchange Future	28.70770	0.02871	22.12630	0.02213	28.708	12.35	0.00	0	24,582.00	
\$ / R	10.00	Put	Foreign Exchange Future	31.66240	0.03166	24.44230	0.02444	31.662	12.25	0.00	0	15,000.00	
\$ / R	10.01	Put	Foreign Exchange Future	32.70860	0.03271	25.26380	0.02526	32.709	12.21	0.00	0	50.00	
\$ / R	10.02	Put	Foreign Exchange Future	33.78680	0.03379	26.11120	0.02611	33.787	12.18	0.00	0	6,000.00	
\$ / R	10.13	Put	Foreign Exchange Future	51.97190	0.05197	40.87620	0.04088	51.972	12.15	0.00	0	15,489.00	
\$ / R	10.15	Put	Foreign Exchange Future	56.25120	0.05625	44.41220	0.04441	56.251	12.18	0.00	0	47,500.00	
\$ / R	10.50	Call	Foreign Exchange Future	242.75200	0.24275	287.64610	0.28765	242.752	12.53	0.00	0	6,000.00	
\$ / R	10.50	Put	Foreign Exchange Future	176.55200	0.17655	148.04610	0.14805	176.552	12.53	0.00	0	15,000.00	
\$ / R	10.57	Put	Foreign Exchange Future	211.74360	0.21174	179.41560	0.17942	211.744	12.60	0.00	0	11,250.00	
\$ / R	10.63	Put	Foreign Exchange Future	246.28690	0.24629	210.70530	0.21071	246.287	12.74	0.00	0	11,250.00	
\$ / R	10.65	Put	Foreign Exchange Future	258.85980	0.25886	222.22000	0.22222	258.860	12.82	0.00	0	2,350.00	
\$ / R	10.67	Put	Foreign Exchange Future	271.70980	0.27171	234.02580	0.23403	271.710	12.90	0.00	0	100.00	
\$ / R	10.75	Put	Foreign Exchange Future	325.75220	0.32575	284.05940	0.28406	325.752	13.20	0.00	0	201.00	
\$ / R	10.90	Put	Foreign Exchange Future	437.10160	0.43710	388.72440	0.38872	437.102	13.78	0.00	0	7,000.00	
\$ / R	10.95	Call	Foreign Exchange Future	92.89550	0.09290	115.94900	0.11595	92.895	13.98	0.00	0	5,000.00	
\$ / R	11.00	Call	Foreign Exchange Future	83.54680	0.08355	104.76110	0.10476	83.547	14.17	0.00	0	25,000.00	
\$ / R	11.00	Put	Foreign Exchange Future	517.34680	0.51735	465.16110	0.46516	517.347	14.17	0.00	0	5,000.00	
\$ / R	11.01	Call	Foreign Exchange Future	81.79580	0.08180	102.65780	0.10266	81.796	14.21	0.00	0	50.00	
\$ / R	11.01	Put	Foreign Exchange Future	525.59580	0.52560	473.05780	0.47306	525.596	14.21	0.00	0	50.00	
\$ / R	11.02	Call	Foreign Exchange Future	80.08120	0.08008	100.59580	0.10060	80.081	14.25	0.00	0	5,000.00	
\$ / R	11.10	Call	Foreign Exchange Future	67.63860	0.06764	85.55440	0.08555	67.639	14.55	0.00	0	6,000.00	
\$ / R	11.12	Call	Foreign Exchange Future	64.85370	0.06485	82.16820	0.08217	64.854	14.63	0.00	0	2,000.00	
\$ / R	11.13	Call	Foreign Exchange Future	63.50710	0.06351	80.52810	0.08053	63.507	14.67	0.00	0	2,000.00	
\$ / R	11.18	Call	Foreign Exchange Future	57.39870	0.05740	73.04690	0.07305	57.399	14.88	0.00	0	2,000.00	
\$ / R	11.20	Call	Foreign Exchange Future	55.19070	0.05519	70.32800	0.07033	55.191	14.97	0.00	0	15,000.00	
\$ / R	11.50	Call	Foreign Exchange Future	31.40630	0.03141	40.67850	0.04068	31.406	16.31	0.00	0	2,500.00	
\$ / R	11.50	Put	Foreign Exchange Future	965.20630	0.96521	901.07850	0.90108	965.206	16.31	0.00	0	600.00	
\$ / R	11.60	Call	Foreign Exchange Future	26.32350	0.02632	34.24070	0.03424	26.323	16.76	0.00	0	250.00	
\$ / R	12.00	Call	Foreign Exchange Future	12.00380	0.01200	15.98290	0.01598	12.004	18.07	0.00	0	46,682.00	
\$ / R	12.00	Put	Foreign Exchange Future	1,445.80380	1.44580	1,376.38290	1.37638	1,445.804	18.07	0.00	0	1,000.00	
\$ / R	12.05	Call	Foreign Exchange Future	10.89810	0.01090	14.54980	0.01455	10.898	18.22	0.00	0	21,000.00	
\$ / R	12.24	Call	Foreign Exchange Future	7.61350	0.00761	10.26160	0.01026	7.614	18.81	0.00	0	15,489.00	
\$ / R		On 18/06/2014	Any day expiry	10.57280	10.57280	10.64630	10.64630		12.78	0.00	0	0.00	
\$ / R		On 27/06/2014	Any day expiry	10.58800	10.58800	10.66160	10.66160		12.96	0.00	0	0.00	
\$ / R	8.30	Put	Any day expiry	0.56400	0.00056	0.46430	0.00046	0.564	19.54	0.00	0	4,700.00	
\$ / R	10.82	Call	Any day expiry	156.45930	0.15646	187.07120	0.18707	156.459	13.59	0.00	0	4,700.00	
\$ / R		On 30/06/2014	Any day expiry	10.59430	10.59430	10.66810	10.66810		12.94	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	374.95080	0.37495	333.08730	0.33309	374.951	13.49	0.00	0	500.00	
\$ / R	12.40	Call	Any day expiry	14.88830	0.01489	18.79620	0.01880	14.888	19.56	0.00	0	500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/07/2014	Any day expiry		10.65250	10.65250	10.72670	10.72670		13.41	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.86380	0.00186		1.57220	0.00157	1.864	18.86	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	236.06420	0.23606		270.86430	0.27086	236.064	13.81	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.65440	10.65440	10.72860	10.72860		13.44	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	391.18410	0.39118		352.60130	0.35260	391.184	13.77	0.00	0	500.00
\$ / R	11.10	Put	Any day expiry	608.57830	0.60858		560.40830	0.56041	608.578	14.77	0.00	0	201.00
\$ / R	12.09	Call	Any day expiry	50.04340	0.05004		59.35210	0.05935	50.043	18.29	0.00	0	201.00
\$ / R	12.62	Call	Any day expiry	30.04240	0.03004		35.80250	0.03580	30.042	20.14	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.69910	10.69910	10.77350	10.77350		13.82	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	172.25090	0.17225		151.37910	0.15138	172.251	13.09	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	77.82180	0.07782		89.89210	0.08989	77.822	18.05	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.70840	10.70840	10.78280	10.78280		13.83	0.00	0	1,329.00
\$ / R	10.80	Put	Any day expiry	408.24560	0.40825		371.87870	0.37188	408.246	13.98	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	45.14870	0.04515		52.18520	0.05219	45.149	20.45	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.71020	10.71020	10.78470	10.78470		13.83	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	3.95700	0.00396		3.40540	0.00341	3.957	18.45	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	265.41910	0.26542		298.72420	0.29872	265.419	14.46	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.74380	10.74380	10.81840	10.81840		14.01	590,909.00	55	46,427.00
\$ / R	8.80	Put	Foreign Exchange Future	10.85010	0.01085		9.33290	0.00933	10.850	16.23	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	12.44910	0.01245		10.70350	0.01070	12.449	15.97	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	12.88360	0.01288		11.07600	0.01108	12.884	15.91	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	15.29120	0.01529		13.13970	0.01314	15.291	15.59	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	60.27940	0.06028		52.00680	0.05201	60.279	13.30	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	96.53920	0.09654		84.18010	0.08418	96.539	13.14	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	139.94250	0.13994		123.14900	0.12315	139.943	13.01	0.00	0	2,870.00
\$ / R	10.21	Put	Foreign Exchange Future	145.25210	0.14525		127.94420	0.12794	145.252	12.99	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	150.71130	0.15071		132.88030	0.13288	150.711	12.98	0.00	0	23,934.00
\$ / R	10.38	Put	Foreign Exchange Future	205.03700	0.20504		182.77180	0.18277	205.037	13.21	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	557.04330	0.55704		608.76370	0.60876	557.043	13.25	0.00	0	2,000.00
\$ / R	10.50	Put	Foreign Exchange Future	257.09360	0.25709		231.11030	0.23111	257.094	13.44	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	280.76290	0.28076		253.21720	0.25322	280.763	13.53	0.00	0	10,000.00
\$ / R	11.51	Call	Foreign Exchange Future	174.83870	0.17484		197.10120	0.19710	174.839	16.12	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	112.46100	0.11246		127.56670	0.12757	112.461	17.64	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	90.01770	0.09002		102.34670	0.10235	90.018	18.46	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	84.53670	0.08454		96.16820	0.09617	84.537	18.70	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	81.96620	0.08197		93.26790	0.09327	81.966	18.82	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	78.90360	0.07890		89.81000	0.08981	78.904	18.98	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	63.09240	0.06309		71.91540	0.07192	63.092	19.92	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.76420	10.76420	10.83900	10.83900		14.06	0.00	0	669.00
\$ / R	10.80	Put	Any day expiry	420.96110	0.42096		386.24830	0.38625	420.961	14.06	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	62.58950	0.06259		70.72540	0.07073	62.589	21.19	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.76980	10.76980	10.84460	10.84460		14.04	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	5.62110	0.00562		4.88370	0.00488	5.621	17.68	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	334.09180	0.33409		369.92750	0.36993	334.092	14.50	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.82640	10.82640	10.90160	10.90160		14.40	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	7.28740	0.00729		6.38040	0.00638	7.287	17.16	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	434.25390	0.43425		401.05320	0.40105	434.254	14.19	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	310.85700	0.31086		342.11220	0.34211	310.857	15.36	0.00	0	5,000.00

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\$ / R	On 29/10/2014	Any day expiry	13.33	Call	83.20530	0.08321	92.49600	0.09250	83.205	21.62	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.83840	10.83840	10.91360	10.91360		14.44	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	160.85420	0.16085	144.30290	0.14430	160.854	13.35	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	193.75770	0.19376	214.34520	0.21435	193.758	17.20	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.88010	10.88010	10.95550	10.95550		14.65	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	444.17840	0.44418	412.13940	0.41214	444.178	14.33	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	102.30840	0.10231	112.36650	0.11237	102.308	22.52	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.88610	10.88610	10.96140	10.96140		14.67	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	9.51210	0.00951	8.40540	0.00841	9.512	16.91	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	372.30840	0.37231	405.67510	0.40568	372.308	15.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.91390	10.91390	10.98940	10.98940		14.83	0.00	0	34,133.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	32.03540	0.03204	28.37030	0.02837	32.035	14.72	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	57.81430	0.05781	51.51030	0.05151	57.814	14.23	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	98.27520	0.09828	88.12640	0.08813	98.275	13.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	113.96400	0.11396	102.40050	0.10240	113.964	13.61	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	139.21640	0.13922	125.60540	0.12561	139.216	13.59	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	249.06440	0.24906	227.70320	0.22770	249.064	13.64	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	296.54010	0.29654	272.37820	0.27238	296.540	13.75	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	319.76910	0.31977	294.39190	0.29439	319.769	13.86	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	394.95170	0.39495	365.95040	0.36595	394.952	14.18	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	460.79910	0.46080	428.95400	0.42895	460.799	14.44	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	525.35600	0.52536	490.97540	0.49098	525.356	14.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	568.41580	0.56842	532.46600	0.53247	568.416	14.83	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	633.58250	0.63358	595.46680	0.59547	633.583	15.08	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	640.25490	0.64025	601.92770	0.60193	640.255	15.10	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	701.53770	0.70154	661.34840	0.66135	701.538	15.32	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	334.11360	0.33411	363.79540	0.36380	334.114	16.07	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	237.29340	0.23729	259.46040	0.25946	237.293	17.38	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	199.03390	0.19903	218.00210	0.21800	199.034	18.07	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	133.15810	0.13316	146.25750	0.14626	133.158	19.82	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	129.11550	0.12912	141.83740	0.14184	129.115	19.96	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	119.73750	0.11974	131.51180	0.13151	119.738	20.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	119.42850	0.11943	131.14240	0.13114	119.429	20.58	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	76.80980	0.07681	83.91320	0.08391	76.810	25.37	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.91990	10.91990	10.99540	10.99540		14.83	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	449.86600	0.44987	418.61080	0.41861	449.866	14.40	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	116.56820	0.11657	127.14260	0.12714	116.568	23.03	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			11.00800	11.00800	11.08380	11.08380		15.15	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	459.76230	0.45976	429.99540	0.43000	459.762	14.49	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	149.45110	0.14945	160.99670	0.16100	149.451	24.34	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.06710	11.06710	11.14290	11.14290		15.24	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	466.64160	0.46664	437.81930	0.43782	466.642	14.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	171.01430	0.17101	183.18020	0.18318	171.014	24.78	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.10710	11.10710	11.18300	11.18300		15.47	0.00	0	350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	195.00790	0.19501	179.73860	0.17974	195.008	13.89	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	523.08530	0.52309	492.89100	0.49289	523.085	14.83	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	188.41590	0.18842	201.77300	0.20177	188.416	23.26	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.13030	11.13030	11.20620	11.20620		15.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	469.71370	0.46971	441.78900	0.44179	469.714	14.63	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	174.07870	0.17408	185.91890	0.18592	174.079	24.82	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.19920	11.19920	11.27570	11.27570		15.67	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	474.63900	0.47464	447.41750	0.44742	474.639	14.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	175.13230	0.17513	186.73910	0.18674	175.132	24.50	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.26890	11.26890	11.34600	11.34600		15.96	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	477.53810	0.47754	450.98090	0.45098	477.538	14.83	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	174.74240	0.17474	186.06090	0.18606	174.742	24.35	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.31450	11.31450	11.39210	11.39210		16.09	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.34090	11.34090	11.41880	11.41880		16.14	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	482.35520	0.48236	456.34410	0.45634	482.355	14.97	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	165.32300	0.16532	175.98180	0.17598	165.323	24.04	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.42020	11.42020	11.49890	11.49890		16.37	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	487.00560	0.48701	461.56650	0.46157	487.006	15.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	177.52640	0.17753	188.52990	0.18853	177.526	24.06	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.48980	11.48980	11.56930	11.56930		16.49	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	487.93530	0.48794	462.95120	0.46295	487.935	15.16	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	173.86700	0.17387	184.53500	0.18453	173.867	23.88	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.56670	11.56670	11.64690	11.64690		16.59	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	489.02900	0.48903	464.56450	0.46456	489.029	15.21	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	180.81780	0.18082	191.60200	0.19160	180.818	23.85	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.63870	11.63870	11.71970	11.71970		16.77	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	489.90510	0.48991	465.85000	0.46585	489.905	15.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	190.86360	0.19086	201.98800	0.20199	190.864	23.69	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.70590	11.70590	11.78770	11.78770		16.92	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	489.85700	0.48986	466.15230	0.46615	489.857	15.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	184.38090	0.18438	195.01970	0.19502	184.381	23.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.76840	11.76840	11.85080	11.85080		16.98	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	488.38590	0.48839	465.04570	0.46505	488.386	15.29	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	175.09140	0.17509	185.17780	0.18518	175.091	23.64	0.00	0	300.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.50650	10.50650	10.58130	10.58130		11.33	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.56620	10.56620	10.63960	10.63960		12.63	475,479.00	45	1,399.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	46,072.45710	0.46072	41,115.00510	0.41115	46,072.457	13.90	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.74380	10.74380	10.81840	10.81840		14.01	107,438.00	10	104.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.91390	10.91390	10.98940	10.98940		14.83	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.75870	17.75870	17.85660	17.85660		12.55	71,247,904.40	4,012	37,855.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	2.74870	0.00275	2.33000	0.00233	2.749	17.53	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	33.67100	0.03367	27.78730	0.02779	33.671	13.36	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	41.90460	0.04190	34.45860	0.03446	41.905	12.81	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	51.65540	0.05166	42.35500	0.04236	51.655	12.30	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	59.23990	0.05924	48.49840	0.04850	59.240	11.97	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	122.46130	0.12246	102.63820	0.10264	122.461	11.94	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	455.99620	0.45600	520.21100	0.52021	455.996	12.27	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	430.37230	0.43037	381.46540	0.38147	430.372	12.64	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	827.44290	0.82744	758.14950	0.75815	827.443	13.58	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	19.74920	0.01975	26.00950	0.02601	19.749	14.38	0.00	0	5,667.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	13.72110	0.01372	18.25300	0.01825	13.721	14.86	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.04330	18.04330	18.14290	18.14290		13.66	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.31340	18.31340	18.41500	18.41500		14.49	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	964.69550	0.96470	915.58670	0.91559	964.696	14.62	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.44500	18.44500	18.54700	18.54700		14.73	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	816.52440	0.81652	774.52160	0.77452	816.524	14.42	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	979.38750	0.97939	932.64010	0.93264	979.388	14.73	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,060.70530	1.06071	1,011.83370	1.01183	1,060.705	14.89	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	341.85400	0.34185	366.62810	0.36663	341.854	17.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	267.98350	0.26798	288.06300	0.28806	267.983	18.47	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	266.06960	0.26607	286.02340	0.28602	266.070	18.49	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.61580	18.61580	18.71860	18.71860		14.97	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10338	0.10338	0.10406	0.10406		13.78	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10517	0.10517	0.10587	0.10587		14.80	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10889	0.10889	0.10960	0.10960		15.85	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.62100	14.62100	14.69710	14.69710		11.96	43,863,000.00	3,000	80,497.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	34.50520	0.03451	28.27550	0.02828	34.505	11.82	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	38.18730	0.03819	31.26480	0.03126	38.187	11.62	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	88.55470	0.08855	74.16110	0.07416	88.555	11.41	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	170.59260	0.17059	146.76320	0.14676	170.593	11.66	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	362.38480	0.36238	412.56970	0.41257	362.385	11.71	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	414.76870	0.41477	371.89530	0.37190	414.769	12.30	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	13.52260	0.01352	17.47020	0.01747	13.523	15.68	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	12.49880	0.01250	16.17810	0.01618	12.499	15.80	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.86460	14.86460	14.94220	14.94220		13.22	0.00	0	11,923.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	237.63800	0.23764	216.51050	0.21651	237.638	12.48	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	248.90710	0.24891	227.07100	0.22707	248.907	12.51	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	149.25210	0.14925	165.86730	0.16587	149.252	15.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.09910	15.09910	15.17820	15.17820		14.04	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.36700	15.36700	15.44670	15.44670		14.53	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 08/05/2014	Index Future			485.75900	485.75900	481.14100	481.14100			0.00	0	0.00
AL12	On 07/08/2014	Index Future			492.78200	492.78200	488.10300	488.10300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			500.29800	500.29800	495.54500	495.54500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			414.31200	414.31200	412.89500	412.89500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			420.30200	420.30200	418.87000	418.87000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			488.09000	488.09000	485.45200	485.45200			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			495.14600	495.14600	492.47700	492.47700			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			443.87700	443.87700	441.17600	441.17600			0.00	0	685.00
ALBI	On 07/08/2014	Index Future			450.29400	450.29400	447.56000	447.56000			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			457.16100	457.16100	454.38400	454.38400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.83510		9.83510		9.93980	9.93980		11.83	2,458,775.00	250	8,146.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	19.59090		0.01959	12.71280	0.01271		19.591	12.57	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	252.38770		0.25239	324.02230	0.32402		252.388	11.47	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	13.06690		0.01307	21.38680	0.02139		13.067	13.44	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93590		9.93590	10.04200	10.04200			12.17	0.00	0	10,218.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03150		10.03150	10.13800	10.13800			12.67	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	172.06810		0.17207	146.51600	0.14652		172.068	12.63	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	401.08310		0.40108	458.78990	0.45879		401.083	12.66	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	179.04240		0.17904	211.47300	0.21147		179.042	13.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.14010		10.14010	10.24690	10.24690			12.91	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.60450		9.60450	9.63920	9.63920			10.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.74410		9.74410	9.77900	9.77900			12.90	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			50.93980		50.93980	-84.00620	-84.00620				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			680.79170		680.79170	721.83060	721.83060				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			751.14620		751.14620	794.44420	794.44420				0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			128.15740		128.15740	189.42200	189.42200				0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			641.62900		641.62900	682.35980	682.35980				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			90.04670		90.04670	98.21720	98.21720				0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			42.58950		42.58950	57.11890	57.11890				0.00	0	7,000.00
CF CANDO CAFR	On 30/04/2014	Can-Do Future			44.42000		44.42000	45.91740	45.91740				0.00	0	3,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.00230		12.00230	12.07340	12.07340			12.46	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.21420		12.21420	12.28700	12.28700			13.64	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.65300		12.65300	12.72750	12.72750			14.62	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69590		1.69590	1.70600	1.70600			12.55	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71970		1.71970	1.73000	1.73000			13.66	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			119.99896		119.99896	119.98438	119.98438				0.00	0	0.00
EL28	On 07/08/2014	Bond Future			121.74762		121.74762	121.73442	121.73442				0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 08/05/2014	Bond Future		9.65206	82.48852		9.76902	81.62819			0.00	0	6,220.00
ES33	On 07/08/2014	Bond Future		9.75472	83.57221		9.87537	82.70021			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.85422	81.06334		9.97887	80.17771			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI		442.65200	442.65200		440.14200	440.14200			0.00	0	317.00
GOVI	On 07/08/2014	GOVI		449.05100	449.05100		446.51000	446.51000			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		455.90000	455.90000		453.31800	453.31800			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.58364	114.58364		114.57089	114.57089			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.12663	115.12663		115.11492	115.11492			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 08/05/2014	Bond Future		116.77319	116.77319		116.75902	116.75902			0.00	0	334.00
I2038	On 07/08/2014	Bond Future		117.20714	117.20714		117.19429	117.19429			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 08/05/2014	Bond Future		114.48205	114.48205		114.46770	114.46770			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		116.15035	116.15035		116.13728	116.13728			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		116.59310	116.59310		116.57947	116.57947			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		124.10564	124.10564		124.09013	124.09013			0.00	0	1,300.00
I2050	On 07/08/2014	Bond Future		124.50657	124.50657		124.49227	124.49227			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 08/05/2014	Index Future		208.96600	208.96600		209.11300	209.11300			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		212.01300	212.01300		212.16500	212.16500			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		215.27200	215.27200		215.42500	215.42500			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		566.74800	566.74800		567.14300	567.14300			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		574.90000	574.90000		575.30300	575.30300			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.05697	140.05697		140.11339	140.11339			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.80000	94.20000		5.83000	94.17000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.99000	94.01000		6.01000	93.99000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.07000	93.93000		6.07000	93.93000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.27000	93.73000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.51000	93.49000		6.43000	6.43000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.74000	93.26000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.99000	93.01000		7.00000	93.00000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.22000	92.78000		7.26000	92.74000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.43000	92.57000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.62000	92.38000		7.66000	92.34000			0.00	0	0.00

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 16/03/2016		Jibar Tradeable Future	7.79000	92.21000		7.84000	92.16000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.05590	9.05590		9.12900	9.12900		8.75	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.13680	9.13680		9.21120	9.21120		10.65	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38380	1.38380		1.38140	1.38140			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38360	1.38360		1.38120	1.38120			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.74370	9.74370	0.10260	9.68050	9.68050		14.27	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.74905	110.65086		6.83488	110.53600		1.58	0.00	0	19,628.00
R157	On 07/08/2014		Bond Future	6.96215	112.24965		7.06805	112.13444		1.37	0.00	0	12,800.00
R157	On 06/11/2014		Bond Future	7.21718	107.14792		7.35720	107.03048		1.22	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014		Bond Future	8.37974	120.42021		8.48160	119.55331		10.95	13,848,324.15	115	55,812.00
R186	On 08/05/2014	7.50	Call	6.37000	0.00637		3.21000	0.00321	6.370	10.58	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	776.70000	0.77670		526.89000	0.52689	776.700	10.86	0.00	0	10,000.00
R186	On 08/05/2014	8.40	Call	1,345.17000	1.34517		964.53000	0.96453	1,345.170	10.91	0.00	0	1,000.00
R186	On 08/05/2014	8.50	Call	1,833.30000	1.83330		1,360.63000	1.36063	1,833.300	10.95	0.00	0	900.00
R186	On 08/05/2014	8.50	Put	810.77000	0.81077		1,205.00000	1.20500	810.770	10.95	0.00	0	1,933.00
R186	On 08/05/2014	8.75	Call	3,381.01000	3.38101		2,706.82000	2.70682	3,381.010	11.10	0.00	0	6,000.00
R186	On 08/05/2014	8.80	Put	212.55000	0.21255		373.95000	0.37395	212.550	11.13	0.00	0	900.00
R186	On 08/05/2014	9.00	Put	70.67000	0.07067		141.49000	0.14149	70.670	11.24	0.00	0	400.00
R186	On 08/05/2014	9.10	Put	38.29000	0.03829		82.11000	0.08211	38.290	11.30	0.00	0	1,500.00
R186	On 08/05/2014	9.25	Put	14.14000	0.01414		33.76000	0.03376	14.140	11.38	0.00	0	10,000.00
R186	On 08/05/2014	9.75	Put	0.23000	0.00023		0.84000	0.00084	0.230	11.53	0.00	0	6,000.00
R186	On 07/08/2014		Bond Future	8.46663	116.86698		8.57206	115.98905		11.99	0.00	0	10.00
R186	On 07/08/2014	8.92	Put	1,593.55000	1.59355		1,891.38000	1.89138	1,593.550	12.21	0.00	0	840.00
R186	On 06/11/2014		Bond Future	8.54585	118.64961		8.65525	117.75776		11.88	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,157.05000	2.15705		2,449.03000	2.44903	2,157.050	12.09	0.00	0	2,010.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014		Bond Future	282.50569	282.50569		283.35005	283.35005			359,629,743.37	1,273	1,912.00
R197	On 07/08/2014		Bond Future	280.80297	280.80297		281.66301	281.66301			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	6.30991	104.85745		6.40608	104.80015		1.00	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
R201	On 07/08/2014	Bond Future			6.59496		101.96162		6.75425	101.90470		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			223.79847		223.79847		223.77178	223.77178		10.29	0.00	0	44,590.00
R202	On 07/08/2014	Bond Future			223.96860		223.96860		223.94434	223.94434		10.28	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			8.22581		98.60117		8.30762	98.10691		9.48	0.00	0	12,895.00
R2023	On 07/08/2014	Bond Future			8.32046		99.91509		8.40552	99.41429		9.96	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.41088		97.51903		8.49966	97.01015		10.14	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.50211		103.47991		7.58020	103.25006		4.43	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	14.49000		0.01449		9.57000	0.00957	14.490	4.32	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	303.38000		0.30338		231.13000	0.23113	303.380	4.41	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.65033		104.97508		7.73520	104.74313		4.19	0.00	0	200.00
R203	On 07/08/2014	Bond Future	6.84	Call	222.26000		0.22226		186.73000	0.18673	222.260	4.06	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.79915		102.41194		7.89270	102.17599		3.99	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	339.07000		0.33907		294.64000	0.29464	339.070	3.84	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	418.02000		0.41802		365.47000	0.36547	418.020	3.84	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.95831		104.03192		8.06205	103.79246		3.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,075.89000		1.07589		977.45000	0.97745	1,075.890	3.65	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.88508		94.81161		8.99189	93.96973			0.00	0	4,431.00
R2030	On 07/08/2014	Bond Future			8.97654		92.17399		9.08678	91.32096			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			9.05665		93.58040		9.17048	92.71398			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.04867		97.12033		9.16544	96.05917			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.13376		94.26560		9.25409	93.19019			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.20831		95.58702		9.33231	94.49458			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.74427		104.10532		7.83206	103.76906		5.69	0.00	0	30,515.00
R204	On 07/08/2014	Bond Future			7.87443		101.57669		7.96797	101.23677		5.90	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,496.15000		1.49615		1,690.73000	1.69073	1,496.150	5.86	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.99602		103.12596		8.09649	102.78041		5.51	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,688.13000		1.68813		1,868.54000	1.86854	1,688.130	5.47	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.12679		97.80987		9.24343	96.64938			0.00	0	13,515.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 07/08/2014	Bond Future			9.20392		99.10191		9.32402	97.92561			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.27740		96.18870		9.40118	94.99409			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			7.97238		99.10095		8.05987	98.71642		6.79	0.00	0	20,286.00
R207	On 07/08/2014	Bond Future			8.09490		96.89183		8.18719	96.50290		7.34	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.20372		98.36986		8.30154	97.97461		7.06	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.10339		93.74716		8.18544	93.34046		8.14	0.00	0	11,694.00
R208	On 07/08/2014	Bond Future			8.21022		95.10170		8.29604	94.69021		8.55	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,633.27000		1.63327		1,838.41000	1.83841	1,633.270	8.56	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.31072		93.15330		8.40094	92.73512		8.37	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,897.42000		1.89742		2,087.84000	2.08784	1,897.420	8.37	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.97661		74.79384		9.09320	73.92128		16.87	0.00	0	22,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	161.70000		0.16170		93.58000	0.09358	161.700	16.58	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,296.12000		1.29612		910.25000	0.91025	1,296.120	16.87	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	149.25000		0.14925		278.77000	0.27877	149.250	17.23	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	77.11000		0.07711		155.99000	0.15599	77.110	17.32	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	39.88000		0.03988		87.15000	0.08715	39.880	17.41	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	22.22000		0.02222		51.89000	0.05189	22.220	17.48	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.05271		75.87450		9.17255	74.99023		17.89	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.12384		73.88474		9.24719	72.98663		18.24	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			166.62985		166.62985		166.61051	166.61051			0.00	0	719.00
R210	On 07/08/2014	Bond Future			169.05793		169.05793		169.04050	169.04050			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 08/05/2014	Bond Future	127.67012		127.67012		127.65803	127.65803			0.00	0	390.00
R211	On 07/08/2014	Bond Future	127.96635		127.96635		127.95559	127.95559			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	133.21945		133.21945		133.20476	133.20476			31,439,790.20	236	21,797.00
R212	On 07/08/2014	Bond Future	133.44383		133.44383		133.43056	133.43056			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	8.85782		85.30598		8.96446	84.49799		14.57	0.00	0	27,968.00
R213	On 07/08/2014	Bond Future	8.93935		86.53858		9.04916	85.71991		15.49	0.00	0	0.00
R213	On 06/11/2014	Bond Future	9.01705		84.31659		9.13030	83.48512		16.04	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future	9.04623		75.77134		9.16281	74.86240		17.21	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future	9.12059		76.77303		9.24044	75.85186		18.29	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.19127		74.65694		9.31463	73.72139		19.04	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future	20,873.55000		20,873.55000		20,995.06000	20,995.06000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future	4.90810		4.90810		4.91120	4.91120		11.50	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.87340		4.87340		4.87510	4.87510		11.63	0.00	0	0.00

Total for Derivatives : **927,353,600.32** **47,202** **3 414 123.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.45376		0.00000	100.43731			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.25500		106.91109		7.33500	106.80904			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.59849		0.00000	100.57939			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.90500		102.24314		8.99000	101.88417			0.00	0	3,500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.17169		0.00000	100.15336			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.55000		99.92770		9.63000	99.50318			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.20007		0.00000	101.17880			0.00	0	700,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.30809		0.00000	101.28653			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.77000	98.17755		9.85500	97.85462			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.55500	101.08436		7.63500	100.99335			0.00	0	200,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	99.77321		0.00000	99.75117			0.00	0	1,050,000,000.00
AB09	On 03/05/2017	Spot Bond	9.07000	102.88983		9.14500	102.66634			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000	133.82541		1.57000	133.79021			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.27000	267.94198		2.23000	268.68855			0.00	0	300,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.17499		0.00000	101.15428			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.17032		0.00000	101.15187			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.74292		0.00000	100.72343			0.00	0	300,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.77386		0.00000	100.75355			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.79433		0.00000	100.77348			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.35287		0.00000	100.33405			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.26379		0.00000	100.24675			0.00	0	997,300,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.27092		0.00000	100.25340			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.01500	104.17220		8.09500	104.08053			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.46347		0.00000	101.44093			0.00	0	1,100,000,000.00
ABL11A	On 29/09/2014	Spot Bond	8.00000	101.24391		8.08500	101.18626			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.90276		0.00000	100.88319			0.00	500,000,000	500,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.33319		0.00000	101.31190			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.28799		0.00000	100.26666			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.17322		0.00000	100.15292			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.33510		0.00000	100.31328			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.62729		0.00000	100.60660			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.71349		0.00000	100.69066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL18		On 25/09/2015	Spot Bond	0.00000	101.22717		0.00000	101.20503			0.00	0	0.00
ABL19		On 25/09/2018	Spot Bond	0.00000	100.79000		0.00000	100.76384			0.00	0	0.00
ABLI02		On 08/05/2014	Spot Bond	6.02000	134.72743		6.02000	134.67561			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	2.97000	126.06723		2.93000	126.07318			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	4.32000	113.62090		4.32000	113.58261			60,480,000,000.00	14,000,000	7,000,000.00
ABLI05		On 18/02/2018	Spot Bond	5.17000	99.71746		5.17000	99.68145			0.00	0	0.00
ABLI06		On 19/07/2020	Spot Bond	5.88000	103.97292		5.88000	103.93337			0.00	0	0.00
ABLS2A		On 13/07/2016	Spot Bond	11.47000	111.98039		11.54500	111.79486			0.00	0	0.00
ABLS2B		On 13/07/2016	Spot Bond	0.00000	100.32158		0.00000	100.29020			0.00	0	0.00
ABLS3		On 31/03/2018	Spot Bond	0.00000	100.62914		0.00000	100.60319			0.00	0	0.00
ABLS4		On 29/03/2019	Spot Bond	0.00000	100.66245		0.00000	100.63516			0.00	0	0.00
ABLS5		On 29/06/2019	Spot Bond	0.00000	100.69415		0.00000	100.66554			0.00	0	180,000,000.00
ABLS11		On 29/06/2019	Spot Bond	4.82000	109.53058		4.82000	109.49212			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	60.20007		100.00000	60.05423			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.01000	165.76792		1.97000	166.14174			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	157.77229		2.76000	157.72566			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.04000	170.17695		2.00000	170.67201			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.84000	177.00911		1.84000	176.96127			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	8.46625	73.62763		8.54125	73.41967			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	8.46625	73.62763		8.54125	73.41967			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.63372		0.00000	100.61347			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	91.45000		0.00000	91.45000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	90.26000	0.00000	90.26000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.65000	0.00000	90.65000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	87.14000	0.00000	87.14000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	86.50000	0.00000	86.50000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.31009	0.00000	100.29289				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.18595	0.00000	100.16817				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	86.13000	0.00000	86.13000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.54000	103.72748	7.62500	103.65195			150,800,000,000.00		20,000,000	10,000,000.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	86.41000	0.00000	86.41000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.45000	0.00000	89.45000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	86.55000	0.00000	86.55000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.51615	0.00000	100.49865				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.54500	109.17398	7.62500	109.04228				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.16308	0.00000	100.03448				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.71000	0.00000	83.71000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.43000	0.00000	83.43000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	104.39823	2.54000	104.36798				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.50000	152.36119	2.50000	152.31730				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	204.38247	2.44000	204.32384				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	82.64000	0.00000	82.64000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.81500	89.10981	9.89500	88.65896				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000	92.43000	0.00000	92.43000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.70000	0.00000	100.70000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.56153	0.00000	102.54596				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	88.64000	0.00000	88.64000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	98.41000	0.00000	98.41000				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	111.14000	0.00000	110.91000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.82000	108.41666	9.92000	107.65098				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	109.01000	0.00000	108.82000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.76500	108.82521	9.86500	108.05549				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.25500	87.82079	9.33500	87.42946				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.62000	0.00000	100.62000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.54000	0.00000	99.54000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.86000	108.12095	9.96000	107.35820				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000	0.00000	86.80000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.90986	0.00000	100.88911				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	99.87236	0.00000	99.85127				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.67000	104.93317	8.74500	104.65954				0.00	0	1,310,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.26000	101.23652	9.34000	100.80637				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.20500	100.90035	7.28500	100.80259				0.00	0	8,510,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.28000	98.28005		9.36500	97.87891			0.00	0	10,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.06000	92.22341		10.16000	91.54649			0.00	0	1,300,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.90500	103.48705		7.98500	103.32436			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.27000	130.28830		2.27000	130.25153			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.08000	271.87446		2.04000	272.63596			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51000	125.48175		1.51000	125.44890			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03000	128.28031		2.03000	128.24490			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	42.31290		100.00000	42.20927			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.70500	103.67964		11.78500	103.54565			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.66415		0.00000	101.63720			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.83017		100.00000	3.82089			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.70700		0.00000	101.67936			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.31468		0.00000	102.27721			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.82958		100.00000	22.77427			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.62129		0.00000	101.59503			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.55080		11.00000	62.53292			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.61093		100.00000	14.57553			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.78929		0.00000	100.76684			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.86770		0.00000	100.84299			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.75430		0.00000	100.73286			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.77795		0.00000	100.75582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
ACL081		On 20/09/2015	Spot Bond			0.00000	100.78835		0.00000	100.76592		0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond			0.00000	101.85603		0.00000	101.83526		0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond			0.00000	101.85603		0.00000	101.83526		0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond			0.00000	101.86703		0.00000	101.84614		0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond			0.00000	100.73541		0.00000	100.71451		0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond			0.00000	101.86703		0.00000	101.84614		0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond			0.00000	101.84501		0.00000	101.82438		0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond			0.00000	88.67362		0.00000	88.65496		0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond			0.00000	100.72209		0.00000	100.70157		0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond			0.00000	100.59905		0.00000	100.57864		0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond			0.00000	100.76381		0.00000	100.74209		0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond			0.00000	100.78722		0.00000	100.76482		0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond			0.00000	100.79664		0.00000	100.77397		0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond			0.00000	100.77774		0.00000	100.75562		0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond			0.00000	100.73541		0.00000	100.71452		0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond			9.73500	102.08601		9.82000	101.69111		0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond			0.00000	99.89602		0.00000	99.87444		0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond			0.00000	100.58642		0.00000	100.56348		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	82.30791		0.00000	82.28785		0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond			0.00000	159.96884		0.00000	160.64482		0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond			0.00000	159.98249		0.00000	160.65805		0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond			0.00000	100.75424		0.00000	100.73280		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	0.00000	101.26583	0.00000	101.24592				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	101.26583	0.00000	101.24592				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	101.12844	0.00000	101.10820				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.73058	0.00000	100.70982				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.72490	0.00000	100.70431				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.79902	0.00000	101.77557				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	101.08278	0.00000	101.06152				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.79842	0.00000	101.77500				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.84194	0.00000	101.82075				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.45804	0.00000	102.43818				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.78186	0.00000	100.76131				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.84394	0.00000	102.82252				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.63173	0.00000	100.61106				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.75710	0.00000	100.73557				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.74216	0.00000	100.72107				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.66642	0.00000	100.64751				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.65029	0.00000	100.63185				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.68160	0.00000	100.66225				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.74026	0.00000	100.71923				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.70711	0.00000	100.68703				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.66926	0.00000	100.65028				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.67970	0.00000	100.66041				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.95341	10.23000	100.92604				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.68994	0.00000	100.67036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	100.67401		0.00000	100.65488			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.92473		0.00000	100.89838			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	112.74354		0.00000	113.35070			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.84500	103.16137		9.93000	102.79749			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.73735		0.00000	100.71640			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.88191		1.75000	111.73189			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.67875		0.00000	100.65949			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.68046		0.00000	100.66114			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.71947		0.00000	100.69973			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.74287		0.00000	100.72245			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.69606		0.00000	100.67699			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.73820		0.00000	100.71791			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.41031		0.00000	101.39117			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.83647		0.00000	102.81456			0.00	10,000,000	5,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.74967		0.00000	102.72912			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.74755		0.00000	100.72700			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.01987		0.00000	102.00085			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.73820		0.00000	100.71791			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.72072		0.00000	100.70024			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.76078		0.00000	100.73915			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.77307		0.00000	100.75108			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.67384		0.00000	100.65472			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.68807		0.00000	100.66853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.77599	0.00000	100.75392				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.76439	0.00000	100.74334				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.81763	0.00000	100.79504				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.72415	0.00000	100.70428				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.81016	0.00000	100.78779				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.26510	0.00000	103.24499				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.81763	0.00000	100.79504				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.42846	0.00000	92.41018				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.78028	0.00000	100.75877				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.78028	0.00000	100.75877				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	117.98254	0.00000	118.49577				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	118.82657	0.00000	119.34332				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.67731	0.00000	100.65878				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.67074	0.00000	100.65241				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.14927	0.00000	101.13060				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.68856	0.00000	100.66971				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.69137	0.00000	100.67244				0.00	0	20,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.71947	0.00000	100.69973				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.67825	0.00000	100.65970				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.67731	0.00000	100.65878				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.74575	0.00000	100.72456				0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.62184	0.00000	101.59907				0.00	20,000,000	10,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.87439	0.00000	99.85261				0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.94627	0.00000	100.92996				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.95740		0.00000	100.94089			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	10.11036		100.00000	10.08505			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.17968		0.00000	101.16067			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.30568		0.00000	101.28460			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.38961		0.00000	101.36714			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.03739		0.00000	100.01892			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.04152		0.00000	100.02102			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.04702		0.00000	100.02384			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.03835		0.00000	100.01915			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.40500	96.81599		8.48000	96.66258			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.04949		0.00000	100.02471			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.05759		0.00000	100.02877			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82500	99.96042		8.91000	99.60748			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000	113.08114		9.56000	112.40468			255,420,000,000.00	27,000,000	13,500,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	85.47425		100.00000	85.27867			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.39500	107.30347		7.47500	107.13895			0.00	0	3,340,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	67.18646		100.00000	67.02007			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.53878		100.00000	11.51310			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	156.83598		2.75000	156.78968			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.90668		0.00000	100.88715			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.83917		0.00000	100.82229			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.22652		0.00000	100.21037			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.79131		0.00000	100.77462			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.47988		0.00000	101.45293			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.65391		0.00000	100.52182			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.71616		0.00000	100.69710			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.76415		0.00000	100.57721			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.51453		0.00000	100.34243			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	100.00000	12.54905		100.00000	12.52450			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.80500		0.00000	100.78625			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.63038		0.00000	100.61322			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.62099		0.00000	100.60410			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.50582		0.00000	100.48661			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.31500	102.33407		9.40000	102.00240			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.60807		0.00000	100.69349			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.93814		0.00000	101.02133			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.43181		0.00000	100.41314			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.58535		0.00000	101.56499			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	101.00861		0.00000	100.98815			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.83000	102.36562		9.91000	101.95998			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.50500	106.27600		7.58500	106.14294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	100.49309		0.00000	100.47104			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.44871		0.00000	100.42870			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.98000	100.81632		8.06500	100.75832			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.22000	102.66762		9.29500	102.42272			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.29234	102.08178		11.32059	102.02186			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.21272	100.95214		11.23934	100.90116			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.25862	100.89308		11.28708	100.84030			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.67803		0.00000	100.65006			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.30363	100.78910		11.33328	100.73252			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.17146	99.61302		12.25100	99.34814			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.69419		0.00000	100.66555			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.69419		0.00000	100.66555			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.69426		0.00000	100.66562			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.54234	100.17859		11.57059	100.11916			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.45209	100.79636		11.48409	100.73354			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.21272	100.95214		11.23934	100.90116			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.39981	100.89526		11.43472	100.82513			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.58669	100.42120		10.63138	100.33742			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.65870		0.00000	100.63154			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.64771		0.00000	100.62157			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.64771		0.00000	100.62157			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.61282		0.00000	100.58815			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.98782		0.00000	99.98985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	10.89430	100.08441		10.89574	100.05270			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.99500	98.35713		12.07000	98.13193			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.62868		0.00000	100.60335			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.92000	95.94695		11.99500	95.71317			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98782		0.00000	99.98985			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.59744		0.00000	100.57286			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.60671		9.28000	100.58136			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.63820		0.00000	100.61246			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.71500	98.38577		11.80000	97.98915			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.61916		0.00000	100.59423			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.63503		0.00000	100.60942			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.63503		0.00000	100.60942			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.85145		0.00000	99.85346			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.61154		0.00000	100.58694			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.64551		0.00000	100.61888			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.91390		0.00000	100.89657			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98783		0.00000	99.98986			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.64551		0.00000	100.61888			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.61282		0.00000	100.58815			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.62326		0.00000	100.59758			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.64560		0.00000	100.61897			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.46487		0.00000	100.44585			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.29234	102.25533		14.32059	102.18764			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.54917	100.58221		15.60996	100.40852			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		14.44469	100.61867		14.50998	100.48716			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.83994		0.00000	100.80568			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.83994		0.00000	100.80568			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.83994		0.00000	100.80568			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.87126		0.00000	100.83566			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.72990		0.00000	100.70029			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	15.52138		100.00000	15.49193			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.82294		100.00000	19.77439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.04110		100.00000	17.99691			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.13648		100.00000	11.10920			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.15639		100.00000	11.12936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.46454		100.00000	13.43156			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.66679		100.00000	11.63822			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.11523		100.00000	53.96694			0.00	89,000,000,000	59,500,000,000.00
BCJ04	On 21/04/2017	Spot Bond		100.00000	15.99915		100.00000	15.94809			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond		0.00000	100.69440		0.00000	100.66575			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond		0.00000	100.71050		0.00000	100.68118			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond		100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.98000	174.27399		1.94000	174.52899			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.38000	142.06619		8.48000	140.13674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.38000	142.42277		8.48000	140.50583			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.76500	94.98895		8.86500	94.20277			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.75126		0.00000	101.72577			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.01249		0.00000	100.99129			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.69699		0.00000	100.67720			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.36500	96.43505		8.45000	96.14124			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.85523		0.00000	100.83770			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.03699		0.00000	100.01865			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.03780		0.00000	100.01905			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.04050		0.00000	100.02041			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.04319		0.00000	100.02176			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.05047		0.00000	100.02527			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	13.52087		100.00000	13.48776			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.57758		0.00000	101.55843			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.65799		0.00000	101.63787			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.69245		0.00000	101.67191			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.70394		0.00000	101.68326			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.84177		0.00000	101.81942			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	102.02551		0.00000	102.00093			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.57887		100.00000	10.55267			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.57887		100.00000	10.55267			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.71227		0.00000	100.69360			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.76897		0.00000	100.74880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.78443		0.00000	100.76384			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.77000	101.01570		8.84500	100.80404			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.83077		0.00000	100.80896			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.91299		0.00000	100.88899			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.47000	103.19264		6.55500	103.14991			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.69530		0.00000	101.67570			0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	98.19899		0.00000	98.18150			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond		0.00000	99.71685		0.00000	99.70112			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond		0.00000	99.33384		0.00000	99.31798			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	97.66868		0.00000	97.65116			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	96.95307		100.00000	67.46765			0.00	18,600,000,000	90,700,000,000.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.05472		0.00000	101.03729			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.23194		0.00000	101.21162			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.04847		0.00000	101.03163			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.10400		0.00000	101.08625			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.20489		0.00000	101.18547			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.62428		0.00000	101.59792			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.30939		0.00000	102.27140			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	41.12606		100.00000	41.02643			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	18.59712		100.00000	18.55157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.72225	0.00000	100.70349				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.30723	0.00000	101.28636				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.80000	102.32922	7.88500	102.26368				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.87000	108.94113	9.94500	108.73863				0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	99.85673	0.00000	99.82748				0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.70700	0.00000	101.68769				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.52000	106.71340	9.59500	106.54854				0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.62500	100.45432	11.71000	100.14072				0.00	0	30,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	102.23170	0.00000	102.20296				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.87500	101.41620	11.96000	101.08322				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.50914	0.00000	101.48854				0.00	1,830,000,000	610,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.76000	103.25038	9.83500	103.02950				0.00	0	10,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.63587	0.00000	101.60760				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.31500	96.99292	12.40000	96.64602				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.63919	0.00000	101.61799				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.13809	0.00000	101.11029				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.51690	0.00000	101.49598				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.58000	94.85642	10.66000	94.50027				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.21000	118.01318	10.31000	117.34209				0.00	0	80,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.06000	113.95661	10.16000	113.26020			3,118,600,000,000.00		310,000,000	310,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.39000	113.10265	9.49000	112.34976			3,756,000,000,000.00		400,000,000	1,600,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.35163	0.00000	101.32140				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.12000	100.74491	12.19500	100.58710				0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.66408	0.00000	101.63969				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.77417		0.00000	100.74674			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	101.99692		0.00000	101.96628			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.07213		0.00000	100.03627			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.08273		0.00000	100.04158			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	101.19612		0.00000	101.17143			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	101.26123		0.00000	101.23784			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.25312		0.00000	102.21666			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.22918		0.00000	102.19310			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.35571		0.00000	102.31758			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	101.55984		0.00000	101.53513			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.75433		0.00000	100.73289			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.85136		0.00000	101.83269			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	101.00545		0.00000	100.97900			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.12660		10.11000	103.09850			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond		0.00000	101.00545		0.00000	100.97900			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.33404		0.00000	100.31493			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	115.81020		2.76000	115.77592			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	115.71381		3.14000	115.67843			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.21559		8.25000	101.19336			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	101.00545		0.00000	100.97900			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.00545		0.00000	100.97900			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	115.32006		3.10000	115.28502			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	115.22921		2.40000	115.19636			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.06943		0.00000	101.03890			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.50723		0.00000	100.49142			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.18706		0.00000	100.16917			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.60500	99.97336		8.68500	99.77519			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.25120		0.00000	100.23271			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.24770		0.00000	100.22948			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.04103		0.00000	100.02049			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.03916		0.00000	100.01975			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.65500	100.07057		8.73500	99.87168			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.65500	100.07057		8.73500	99.87168			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	101.86018		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	101.83149		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.70500	103.16797		8.78500	102.95949			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.77325		0.00000	100.75126			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.85453		0.00000	100.83020			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.02422		0.00000	100.10794			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.02422		0.00000	100.10794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN232	On 20/06/2014	Spot Bond	100.17539		93.63880		100.17539	93.41710			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		101.08242		0.00000	101.05392			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.35681		0.00000	101.33508			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.78428		0.00000	100.76198			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		101.15192		0.00000	101.13194			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.22731		0.00000	101.20604			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.50049		9.35000	101.47487			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.50049		9.35000	101.47487			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		101.13237		0.00000	101.11240			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		101.13553		0.00000	101.11550			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		92.20170		0.00000	92.20170			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		101.90027		0.00000	101.86742			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.78044		0.00000	100.76146			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		101.86348		0.00000	101.83126			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.55384		0.00000	100.53501			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.55384		0.00000	100.53501			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.55384		0.00000	100.53501			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.55384		0.00000	100.53501			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.55384		0.00000	100.53501			0.00	0	40,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.56797		0.00000	100.54865			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.59133		0.00000	100.57119			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.59133		0.00000	100.57119			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.59133		0.00000	100.57119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.59133	0.00000	100.57119				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.59133	0.00000	100.57119				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.59525	0.00000	100.57497				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.64500	100.76469	9.73000	100.41234				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.22050	0.00000	101.20171				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	99.87400	0.00000	99.85319				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.88200	0.00000	100.85688				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.76416	0.00000	101.73407				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.71011	0.00000	100.69064				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.70543	0.00000	100.68609				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.72126	0.00000	100.70077				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.16442	0.00000	101.14425				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.36916	0.00000	101.34506				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.71936	0.00000	100.69893				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	104.28228	0.00000	104.26162				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.99307	0.00000	100.97227				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.60019	0.00000	100.58103				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.53259	0.00000	100.51385				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.68668	0.00000	100.66789				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.79429	0.00000	100.77238				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.79429	0.00000	100.77238				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.79429	0.00000	100.77238				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.79429	0.00000	100.77238				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.50635	0.00000	101.48382				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	101.13525		0.00000	101.11417			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.95202		0.00000	100.92877			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.68135		0.00000	100.65808			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.00559		0.00000	102.98280			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.55546		0.00000	100.53264			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.67353		0.00000	100.65054			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.40970		0.00000	100.38674			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.82714		0.00000	100.80360			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.55551		0.00000	100.53269			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.55551		0.00000	100.53269			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.54920		0.00000	100.52721			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	120.39713		0.00000	120.39713			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.35248		0.00000	102.32888			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	120.32305		0.00000	120.32305			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	119.94588		0.00000	119.94588			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	120.26578		0.00000	120.26578			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	118.05624		0.00000	118.05624			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	118.77184		0.00000	118.77184			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.57419		0.00000	101.55115			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.09500	95.77898		11.17500	95.34155			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.61500	92.47363		11.69500	92.03496			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.52369		0.00000	100.50278			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.82883		0.00000	100.80592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000	101.53673	0.00000	101.51425				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97873				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	99.85923	0.00000	99.83598				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.85728	8.80500	99.83352				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.72415	0.00000	100.70428				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.63214	0.00000	101.61279				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	115.77334	0.00000	115.77334				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.75877	0.00000	100.73789				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.77280	0.00000	100.75151				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.82696	0.00000	100.80410				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.75157	0.00000	100.73260				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	101.05237	0.00000	101.02463				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	101.05237	0.00000	101.02463				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	101.05237	0.00000	101.02463				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.86784	0.00000	100.84313				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	100.56653	0.00000	100.54846				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.03351	0.00000	100.01692				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.52369	0.00000	100.50278				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	104.47250	0.00000	104.47250				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	104.62835	0.00000	104.62835				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	100.57751	0.00000	100.55976				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	99.89100	0.00000	99.86938				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.96381	0.00000	100.93698				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.52688	0.00000	100.50584				0.00	10,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN342		On 20/06/2017	Spot Bond	0.00000	101.10580		0.00000	101.07422			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.90538		0.00000	100.87958			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.68808		0.00000	100.66855			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.80082		0.00000	100.77872			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	99.89210		0.00000	99.87068			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.48452		0.00000	101.46398			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.57336		0.00000	100.55575			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.51092		0.00000	100.49054			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	99.90436		0.00000	99.88446			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	101.54192		0.00000	101.51573			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	101.54192		0.00000	101.51573			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.09288		0.00000	101.07316			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	101.09635		0.00000	101.06564			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	101.66105		0.00000	101.63277			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	101.60547		0.00000	101.57817			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	99.87072		0.00000	99.84936			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97886			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.65667		0.00000	100.63875			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.92622		10.55000	100.78533			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.27500	102.61160		10.35500	101.97734			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.69358		0.00000	100.67630			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	101.97268		0.00000	101.94688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN365	On 20/03/2024	Spot Bond	12.41500	104.30694		12.49500	103.67814			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.89910		0.00000	101.87221			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.44500	103.90898		12.52500	103.29016			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.87500	103.41328		10.95500	102.81161			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.55561		0.00000	101.52882			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	99.88746		0.00000	99.86512			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.95923		0.00000	100.93473			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.53036		0.00000	100.50803			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.20775		0.00000	100.18589			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	100.00000	8.83874		100.00000	0.94184			0.00	0	5,000,000,000.00
CLN375	On 30/06/2017	Spot Bond	100.00000	5.53323		100.00000	5.51537			0.00	0	1,400,000,000.00
CLN376	On 20/03/2021	Spot Bond	9.88000	100.03215		9.88000	100.00000		97,614,400,000,000.00	9,880,000,000	9,880,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	38.77418		7.01000	38.76698			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	149.75698		0.00000	148.63393			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.76500	132.74419		8.86500	132.01580			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.38000	142.06619		8.48000	140.13674			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.38000	142.42277		8.48000	140.50583			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.54648		0.00000	89.52734			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.45710		0.00000	89.43779			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.30326		0.00000	100.28241			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.30326		0.00000	100.28241			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.78268		0.00000	100.76042			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.72973		0.00000	100.70900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.74019	0.00000	100.71916				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.30026	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.73820	0.00000	100.71791				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97873				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.66887	0.00000	100.65059				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.16262	0.00000	100.14339				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.17892	0.00000	100.15982				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.30965	0.00000	101.28618				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.19906	0.00000	100.17768				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.15500	104.70536	9.23500	104.42045				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.22000	102.70395	9.29500	102.42768				0.00	0	710,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.49000	114.57750	10.57000	114.05323				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.50500	107.46035	8.58500	107.31354				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.08000	104.34418	10.16000	103.91687				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.40500	93.08953	10.48500	92.62936				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.11000	94.19443	11.21000	93.50263				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.11000	91.99225	11.21000	91.32515				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	101.09087	0.00000	101.07059				0.00	16,400,000	8,200,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.11346	0.00000	101.09277				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	101.02999	0.00000	101.00976				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	99.85065	0.00000	99.83086				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.40000	101.15419	11.48000	100.68731				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.15140		100.00000	11.12439			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		99.99745		0.00000	99.97981			0.00	100,000,000	50,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.49500		95.69875		8.57000	95.46453			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.92784		0.00000	100.91202			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.82769		0.00000	100.81209			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.88844		0.00000	100.86861			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.34619		0.00000	101.32936			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.28264		0.00000	100.25232			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.96195		0.00000	100.93517			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.76228			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.57771		0.00000	100.55056			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.60586		0.00000	100.57737			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.38500		120.17016		7.46500	119.97512			0.00	0	1,660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.75500		105.06420		8.84000	104.65279		56,909,191,466,000.00	6,500,193,200	6,300,193,200.00	
DV23	On 27/02/2023	Spot Bond	9.15500		106.57163		9.23500	106.05272		1,811,774,500.00	197,900	2,890,197,900.00	
DV24	On 18/02/2024	Spot Bond	9.26500		104.41705		9.34500	103.87451			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.79000		104.18427		9.89500	103.33460			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000		100.73698		0.00000	100.72128			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.76872		0.00000	100.75157			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.13276		0.00000	101.11464			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.65792		0.00000	100.64024			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.36500		127.69883		8.45000	127.19928		24,802,225,000,000.00	2,965,000,000	2,965,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		101.07166		0.00000	101.04027			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		132.66132		0.10000	132.63174			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000		119.65171		1.93000	119.61900			1,196,600,000,000.00	620,000,000	1,810,000,000.00
EL29	On 19/11/2029	Spot Bond	1.94000		108.47964		1.94000	108.44996			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		106.80166		2.07000	106.77206			0.00	0	530,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.98000		105.13023		10.06000	104.73024			39,920,000,000.00	4,000,000	2,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.83000		105.63400		9.91000	105.20280			216,260,000,000.00	22,000,000	11,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.16000		99.04768		10.26000	103.41587			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48000		98.05107		10.58500	97.57929			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	0.00000		100.00000		8.00000	123.24325			0.00	40,000,000,000	44,333,333,800.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.23761		0.00000	101.21784			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.74162		0.00000	100.72396			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		101.33931		0.00000	101.32038			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		101.10606		0.00000	101.08879			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.09722		0.00000	101.07983			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		72.42063		100.00000	72.27723			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		70.01871		100.00000	69.88906			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.37287		3.00000	130.33343			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.56500		105.45509		11.64500	105.33451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	104.32877		0.00000	104.30561			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.97794		0.00000	99.95572			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.72336		0.00000	100.70169			0.00	20,000,000	1,010,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.23500	95.30731		10.32000	95.01903			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.41662		0.00000	100.39629			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	101.13895		0.00000	101.11836			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.47418		0.00000	101.45137			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	101.35725		0.00000	101.33623			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	101.32890		0.00000	101.30872			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	101.50113		0.00000	101.47790			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	101.46308		0.00000	101.44081			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	101.25826		0.00000	101.23876			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.29433		0.00000	101.27427			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.23042		0.00000	101.21178			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.28415		0.00000	101.26466			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.21967		0.00000	101.20119			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.26446		0.00000	101.24527			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500	102.15832		7.03500	102.03686			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.04000	104.15964		8.12500	103.84519			43,799,508,000.00	5,447,700	6,612,414,100.00
ES23	On 25/01/2023	Spot Bond	8.69000	110.34792		8.77000	109.81497			29,951,267,709,000.00	3,446,636,100	4,187,061,200.00
ES26	On 02/04/2026	Spot Bond	8.97000	92.35621		9.07000	91.65385			3,270,462,000.00	364,600	5,175,364,600.00
ES33	On 15/09/2033	Spot Bond	9.63000	82.25199		9.74500	81.38179			7,131,236,490,000.00	740,523,000	46,770,523,000.00
ES42	On 25/04/2042	Spot Bond	9.81000	87.53739		9.92500	86.54941			49,050,000,000,000.00	5,000,000,000	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.17934		0.00000	101.15890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.02856	0.00000	100.11162				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.57560	0.00000	100.55601				0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.97892	0.00000	100.96071				0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.26084	0.00000	100.24401				0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.80888	0.00000	100.79049				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.55600	100.00000	12.52456				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.21916	100.00000	12.18856				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.73686	0.00000	100.71826				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.76742	0.00000	100.74800				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.82847	0.00000	100.80741				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.88942	0.00000	100.86672				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80500	101.76783	6.88500	101.71787				0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.71500	98.40569	9.80000	98.07647				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.79040	0.00000	100.77278				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.79033	0.00000	100.77271				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	99.97974	0.00000	99.95940				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.02514	0.00000	103.00106				0.00	20,000,000	10,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.51500	105.76328	11.60000	105.42763				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.27587	0.00000	99.25362				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	127.39105	2.13000	127.35554				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.11000	271.24891	2.07000	272.00804				0.00	0	200,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.25000	107.33257	2.25000	107.30230				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	152.71602	2.48000	152.67210				0.00	0	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBJ33	On 07/12/2033	Spot Bond	2.33000	207.67369		2.33000	207.61474			0.00	0	500,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.81500	108.80495		7.89500	108.67308			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94000	59.68947		7.94100	59.66975			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48100	37.67101		9.48100	37.66078			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.38421		9.72000	36.37413			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.88301		0.00000	103.85293			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.83149		0.00000	101.79982			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.78028		0.00000	101.74949			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.78028		0.00000	101.74949			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.38638		0.00000	101.35980			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.74987		0.00000	101.71961			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.87728		0.00000	100.85229			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	101.04959		0.00000	101.02196			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.75439		0.00000	100.73295			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.83193		0.00000	100.80826			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.44105		0.00000	101.44105			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	101.03420		0.00000	101.00698			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.81763		0.00000	100.79504			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.77747		0.00000	100.75604			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.92178		0.00000	100.73544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.80363		0.00000	100.78145			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	100.85681		0.00000	100.83308			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	101.06396		0.00000	101.03421			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.03154		0.00000	101.00274			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.79628		100.09221	14.76041			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.72602		0.00000	100.70609			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.66096		0.00000	110.66096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC146	On 20/09/2014	Spot Bond		0.00000	100.87322		0.00000	100.84834			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.98087		0.00000	100.95288			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond		0.00000	101.63618		0.00000	101.60788			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	104.78487		0.00000	104.78487			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.81293		0.00000	100.78980			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	100.82242		0.00000	100.79901			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.74772		0.00000	100.72647			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.76158		0.00000	100.74062			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.00837		0.00000	100.98023			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond		0.00000	100.79057		0.00000	100.77256			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond		0.00000	100.77237		0.00000	100.75438			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.74755		0.00000	100.72700			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	54.68777		13.22500	54.66844			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.70261		0.00000	100.68335			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.70355		0.00000	100.68427			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.05659		0.00000	101.02644			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.73726		0.00000	100.71700			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49500	95.35559		3.49500	95.32547			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.77093		0.00000	100.74969			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.77093		0.00000	100.74969			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.32040		0.00000	101.30074			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.52369		0.00000	100.50278			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.79056		0.00000	98.76967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC175	On 15/06/2016	Spot Bond		0.00000	101.53732		0.00000	101.53732			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.72415		0.00000	100.70428			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.70635		0.00000	100.68700			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.92639		0.00000	101.90087			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.83350		0.00000	100.81045			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.46864		0.00000	101.44832			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.90541		0.00000	101.88019			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	99.87912		0.00000	99.85512			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.96195		0.00000	100.93517			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.75410		0.00000	100.73335			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.96103		0.00000	100.93427			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.69792		0.00000	100.67881			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	102.17544		0.00000	102.13811			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.76158		0.00000	100.74062			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.76158		0.00000	100.74062			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.76827		0.00000	100.74958			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.42780		0.00000	100.40873			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.45281		0.00000	100.43261			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.29500		0.00000	100.27711			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.29500		0.00000	100.27711			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.36611		0.00000	100.34395			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.27687		0.00000	100.25895			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.27566		0.00000	100.25782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond	0.00000	100.26103		0.00000	100.24322			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.26179		0.00000	100.24392			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.14758		100.00000	8.83606			0.00	10,000,000,000	10,000,000,000.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.13352		100.00000	20.94473			0.00	0	15,000,000,000.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.14758		100.00000	8.83606			0.00	0	40,000,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.13296		100.00000	20.94473			0.00	0	15,000,000,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.04346		0.00000	100.02189			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.81572		0.00000	100.79250			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.81103		0.00000	100.78795			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.99161		0.00000	100.96947			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.69292		0.00000	100.67325			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	99.89643		0.00000	99.87492			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37000	116.92857		3.37000	116.89203			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.82615		0.00000	100.80264			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.83465		0.00000	100.81089			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35000	117.08933		3.35000	117.05281			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000	122.70371		1.85000	122.47127			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000	116.92857		3.37000	116.89203			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	121.16605		2.83000	121.12996			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	126.44041		2.90000	126.17577			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	99.88275		0.00000	99.85851			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.98061		0.00000	99.98061			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	101.15418		0.00000	101.12378			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	101.17468		0.00000	101.14372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83		On 20/12/2016	Spot Bond	0.00000	100.71646	0.00000	100.69610			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.82052	0.00000	100.79717			0.00	0	0.00
FRC85		On 20/12/2014	Spot Bond	0.00000	103.91798	0.00000	103.91798			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.96020	0.00000	100.93282			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.92437	0.00000	100.89802			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.78307	0.00000	100.76149			0.00	0	0.00
FRC95		On 15/06/2016	Spot Bond	0.00000	101.07216	0.00000	101.04394			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.78215	0.00000	100.76058			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	103.13149	0.00000	103.13149			0.00	0	0.00
FRC98		On 15/06/2016	Spot Bond	0.00000	96.22837	0.00000	96.22837			0.00	0	0.00
FRC99		On 24/02/2017	Spot Bond	0.00000	95.45187	0.00000	95.45187			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.74045	0.00000	100.72246			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	9.06197	100.00000	9.04001			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	15.30001	100.00000	15.26295			0.00	0	0.00
FRI15		On 14/03/2015	Spot Bond	4.97000	142.60460	4.97000	142.55418			0.00	0	0.00
FRJ14		On 20/07/2014	Spot Bond	0.00000	100.52832	0.00000	100.51342			0.00	90,000,000	210,000,000.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.85811	0.00000	100.84185			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	101.99537	0.00000	101.97870			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	102.14133	0.00000	102.12314			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	103.34816	0.00000	103.32737			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	101.17818	0.00000	101.15931			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.63038	0.00000	100.61322			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	0.00000	93.59089	0.00000	93.59089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.56000		125.52683		2.56000	125.49036			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.03533		0.00000	100.01772			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.02816		10.38000	100.00000			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.02816		10.38000	100.00000			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		101.82183		0.00000	101.75462			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		99.91651		0.00000	101.26709			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.97308		0.00000	101.94904			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.70000		101.40077		2.70000	101.37093			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		198.56190		2.64000	198.50386			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.67000		101.94808		2.67000	101.91816			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.33395		0.00000	100.31846			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	100.00000		7.00486		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.62000		260.87705		2.58000	261.59687			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.12000		271.04078		2.08000	271.79913			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.84000		256.55208		2.80000	257.25557			0.00	0	100,000,000.00
FRS46	On 31/01/2022	Spot Bond	2.50000		124.16132		2.50000	124.12546			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		99.90308		0.00000	99.88292			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.03000		124.35793		2.03000	124.32360			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.04059		0.00000	100.02055			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.34307		0.00000	100.32342			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.62083		0.00000	101.59919			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.54000		101.01852		2.54000	100.98923			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.89888		104.97509	15.85866			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.06385		101.07593	20.01477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		12.19950		100.44759	12.16982			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.72829		0.00000	100.71169			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.46270		100.76967	18.41767			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		110.38146		2.16000	110.35064			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		107.74453		2.21000	107.71427			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.40088		0.00000	98.39978			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		107.43540		2.24000	107.40512			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.24066		0.00000	101.21763			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.32000		338.18589		2.28000	339.12685			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.47352		0.00000	100.45916			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.54750		0.00000	101.52484			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.45796		0.00000	101.43654			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.38807		0.00000	101.36763			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.14176		0.00000	101.12092			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.03205		0.00000	101.01346			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		101.64438		0.00000	101.61767			0.00	0	4,000,000,000.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.30534		0.00000	100.28553			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.11000		102.02966		6.19500	101.98251			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.77500		102.63808		6.85500	102.55040			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.82500		101.23158		7.90500	101.03850			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.26000		101.60680		8.33500	101.36557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.45500	107.06198		8.54000	106.74442			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.94500	104.20456		9.03000	103.81345			0.00	0	850,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.17000	98.53072		9.25000	98.12960			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.66500	89.91886		9.74500	89.46304			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76000	110.42198		9.86000	109.71438			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.05000	96.67625		10.15000	95.86775			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.38000	94.66636		10.48500	93.86150			2,283,600,000,000.00	220,000,000	110,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.45500	77.73159		10.57000	76.87839			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	100.61223		0.00000	100.59488			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.63597		0.00000	100.61794			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.64546		0.00000	100.62715			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.66912		0.00000	100.65013			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.70700		0.00000	100.68692			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.73540		0.00000	100.71450			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.85829		0.00000	100.83385			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.03765		0.00000	101.02078			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.09436		0.00000	101.07658			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.14578		0.00000	101.12717			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.15783		0.00000	101.13903			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.19213		0.00000	101.17277			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.24361		0.00000	101.22343			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.28650		0.00000	101.26563			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.47513		0.00000	101.45122			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond		0.00000	100.55996		0.00000	100.54135			0.00	20,000,000	10,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.28268		0.00000	100.26332			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.57000	100.11466		9.64500	99.89969			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28	On 05/05/2014	Spot Bond		0.00000	101.24849		0.00000	101.23363			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	99.11464		0.00000	99.09825			0.00	0	0.00
GRB94	On 29/04/2014	Spot Bond		0.00000	99.92588		0.00000	99.91105			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	99.98117		0.00000	99.96239			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	99.98076		0.00000	99.96157			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	99.97997		0.00000	99.95998			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	99.97898		0.00000	99.95801			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	99.97761		0.00000	99.95527			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.89591		0.00000	100.87591			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	102.13101		0.00000	102.11059			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.17130		0.00000	100.15303			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.16353		0.00000	102.14490			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.31159		0.00000	100.29414			0.00	0	200,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.86810		0.00000	100.84831			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.28265		0.00000	101.26151			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.47868	0.00000	100.46252				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	101.02979	0.00000	101.01191				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.65031	0.00000	100.62952				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	99.97663	0.00000	99.95320				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.55384	0.00000	100.53684				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.82812	0.00000	100.80838				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.84962	0.00000	99.82970				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	99.84765	0.00000	99.82750				0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	101.34753	0.00000	101.33256				0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.30016	0.00000	101.28391				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	100.03822	0.00000	100.01934				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.18133	98.01694	8.25972	97.71621				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.04014	0.00000	100.02032				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.53396	104.41639	8.61229	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	100.04262	0.00000	100.02159				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.98411	104.41639	9.06234	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.04564	0.00000	100.02313				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	100.03464	0.00000	100.11676				0.00	20,000,000	10,000,000.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.19437	0.00000	100.17354				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.20150	0.00000	100.17986				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.38408	0.00000	101.36264				0.00	10,000,000,000	10,000,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.77556	9.89000	101.74842				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.49500	108.21552	8.58000	107.76934			50,970,000,000,000.00		6,000,000,000	15,230,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.91000	275.45237	1.85000	276.65380			7,067,000,000,000.00		3,700,000,000	17,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.92000	275.24034	1.88000	276.01467			1,920,000,000,000.00		1,000,000,000	1,400,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.64000	98.64820	9.75500	97.64189			214,972,000,000,000.00		22,300,000,000	43,350,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.53000	99.56160	9.64500	98.52505				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	54.93102	100.00000	54.79795				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	14.26081	100.00000	14.22626				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	83.93550	100.00000	83.74518				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	38.17519	100.00000	38.08169				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	19.48643	100.00000	19.43870				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	10.05979	100.00000	10.03460				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	58.09729	100.00000	57.95342				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	114.25210	1.60000	114.22193				925,760,000,000.00	578,600,000	72,429,200,000.00
I2038	On 31/01/2038	Spot Bond	1.94000	116.43531	1.94000	116.40346				474,524,000,000.00	244,600,000	31,623,071,900.00
I2046	On 31/03/2046	Spot Bond	2.05000	114.15072	2.05000	114.11921				27,966,653,500,000.00	13,642,270,000	44,551,429,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	2.02000	123.74647		2.02000	123.71235			393,092,000,000.00	194,600,000	20,747,989,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	93.25000		0.00000	93.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.70500	103.40914		7.78500	103.31932			1,541,000,000,000.00	200,000,000	100,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	101.63608		0.00000	101.61712			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.85294		0.00000	100.83375			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.20500	103.26141		8.28500	103.09906			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.47000	106.01926		8.54500	105.74369			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	7.88000	100.53764		7.88000	100.53764			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.20378		0.00000	101.18484			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.82000	114.63470		4.82000	114.59455			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02500	101.97574		8.10500	101.78649			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	99.80564		0.00000	101.44717			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	99.79376		0.00000	101.53350			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000	124.94886		1.67000	124.91559			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10000	127.65709		2.10000	127.62161			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.87720		0.00000	100.86039			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.73109		0.00000	101.71249			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.59000	101.09179		8.66500	100.82158			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.20805		0.00000	101.19034			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.43787		0.00000	102.41844			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.22544		0.00000	101.20475			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.14500	98.43953		9.23000	98.10732			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.59500	91.81139		9.68000	91.44377			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond	0.00000		101.02246		0.00000	101.00466			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.67000		96.05621		8.74500	95.79488			0.00	0	5,000,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.64500		99.48764		9.73000	99.07533			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.89557		0.00000	99.87728			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.89236		0.00000	99.87353			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.96500		100.18585		8.04500	100.00235			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.92500		98.99513		9.01000	98.68020			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		99.88006		0.00000	99.85921			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.26244		0.00000	101.24246			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.24000		102.31622		8.31500	102.10790			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.88500		102.90765		8.97000	102.55336			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.90500		104.00685		9.98500	103.47814			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.44202		0.00000	100.42395			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00384		100.00000	0.00383			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.03386		0.00000	100.01700			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.03554		0.00000	100.01787			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.23000		95.76847		9.31000	95.37170			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		100.06749		5.00000	100.05398			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		100.06749		5.00000	100.05398			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.13875		5.00000	101.12495			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.06749		5.00000	100.05398			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.44223		4.00000	100.43142			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000		101.27952		0.00000	101.25596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW002	On 30/06/2016	Spot Bond	0.00000	101.22408		0.00000	101.20107			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.59375		0.00000	100.56989			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	97.63779		100.00000	96.87500			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.53209		9.20000	106.50591			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.51359		0.00000	100.49253			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.51359		0.00000	100.49253			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.47424		0.00000	101.45142			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.05564		100.00000	8.03612			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.01698		0.00000	100.00001			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.39392		0.00000	101.37576			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.26503		0.00000	101.24708			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.70500	100.27767		9.78500	100.18514			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.00823		0.00000	100.99069			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.52527		0.00000	102.50959			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.75189		0.00000	100.73588			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.00435		0.00000	98.97800			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.50316		100.00000	6.48688			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	87.80680		100.00000	87.60213			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	94.38488		100.00000	93.65884			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	89.53676		100.00000	88.88321			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	95.88590		100.00000	95.13680			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	90.88254		100.00000	90.20933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN429U	On 15/07/2014	Spot Bond	100.00000		86.37064	100.00000	85.76240				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		81.08108	100.00000	100.00000				0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000		99.80640	5.90000	99.79030				0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000		99.69382	5.90000	99.67775				0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000		99.58148	5.90000	99.56546				0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000		99.46493	5.95000	99.44881				0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000		99.35217	5.95000	99.33608				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.95000		99.12741	5.95000	99.11139				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000		98.77211	6.05000	98.75595				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.05000		98.65905	6.05000	98.64292				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	100.00000		80.39648	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.58129	0.00000	100.55739				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.29234		101.56661	11.32059	101.50699				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.29234		100.42815	11.32059	100.36920				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.70049	0.00000	100.67807				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.25377	0.00000	101.22575				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.68662	0.00000	100.66466				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.36769	6.50000	100.35015				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.79429	0.00000	100.77238				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.44861	0.00000	100.43027				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		97.43535	0.00000	97.43923				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.77912	0.00000	100.76090				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.17606	0.00000	100.15966				0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.24811	0.00000	101.23082				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.67281	0.00000	100.65195				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.35428	0.00000	100.34059				0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.42603	0.00000	102.41027				0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.35603	0.00000	102.34000				0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.58339	0.00000	100.56759				0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.57869	0.00000	100.56303				0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.73091	0.00000	100.71535				0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.14283	0.00000	100.12813				0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.34176	0.00000	101.32451				0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.21922	0.00000	101.20217				0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.10622	0.00000	101.08879				0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.09292	0.00000	101.07570				0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.90464	0.00000	100.88841				0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.61685	0.00000	100.60062				0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.16341	0.00000	100.14828				0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.61282	0.00000	100.58815				0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.91449	0.00000	100.89746				0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.76524	0.00000	99.74959				0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000	100.19006	0.00000	100.17187				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.19405	0.00000	100.17545				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.19674	0.00000	100.17787				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71500	100.47750	8.79500	100.24842				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.14844	0.00000	100.13195				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.89671	0.00000	100.87680				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.07000	102.75581	9.14500	102.51159				0.00	0	260,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.32950	0.00000	100.31067				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.28238	0.00000	100.26301				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.38729	0.00000	101.36246				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.71349	0.00000	100.69065				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.88500	105.33335	8.96500	105.22018				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.69193	0.00000	102.66911				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.12974	0.00000	101.10642				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000	118.38462	3.19000	118.34820				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.66000	133.32595	3.66000	133.28338				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.48694	0.00000	100.46518				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.28808	0.00000	100.26675				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.16765	0.00000	100.14481				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.96461	0.00000	100.94211				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.61956	0.00000	100.59769				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	94.41654	3.60000	94.38645				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000	99.92813	3.60000	99.89628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	101.04098		0.00000	101.01723			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.62971		0.00000	101.60398			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.75189		0.00000	100.73588			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.21500	104.49388		12.30000	104.18843			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	99.85030		0.00000	99.82451			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.66000	133.32595		3.66000	133.28338			0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	96.12404		100.00000	96.77365			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	88.23913		100.00000	87.60432			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	94.40302		100.00000	93.67685			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	89.54603		100.00000	88.89241			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	85.16958		100.00000	83.33333		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.98267		0.00000	100.96438			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.01340		0.00000	100.09880			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.12291		0.00000	101.10592			0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	97.13454		5.90000	97.13454			0.00	0	0.00
IVA417	On 24/04/2014	Spot Bond	5.90000	99.88698		5.90000	99.87085			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.66170		5.90000	99.64564			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.54944		5.90000	99.53342			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.95000	99.32000		5.95000	99.30392			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.95000	99.09538		5.95000	99.07938			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.05000	98.73978		6.05000	98.72363			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	6.05000	98.62679		6.05000	98.61067			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.05000	98.51406		100.00000	81.11111		45,375,000,000,000.00	7,500,000,000	7,500,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	101.49411		0.00000	101.47118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC004	On 29/04/2014	Spot Bond		0.00000	99.90516		0.00000	99.88540			0.00	0	200,000,000.00
IVC005	On 27/07/2015	Spot Bond		0.00000	99.90465		0.00000	99.88476			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.40326		0.00000	100.38519			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.37077		0.00000	100.35274			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	99.91070		0.00000	99.89299			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	99.91412		0.00000	99.89709			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	101.24431		0.00000	101.22574			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	99.91103		0.00000	99.89340			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.14073		0.00000	101.12220			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.23666		0.00000	101.21524			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.06692		0.00000	101.04709			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.19414		0.00000	100.17554			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.19549		0.00000	100.17676			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.19820		0.00000	100.17919			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.18603		0.00000	100.16824			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.03795		0.00000	100.01920			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.90511		0.00000	99.88535			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.71782		0.00000	100.69798			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.26145		0.00000	101.24020			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.01506		0.00000	100.99683			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.00420		0.00000	100.98616			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.42252		0.00000	100.40279			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.25677		0.00000	100.24021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		64.73268	100.00000	64.57058				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.88145	0.00000	99.86079				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		54.55643	100.00000	54.42282				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.53906	0.00000	100.33877				0.00	1,000,000,000	1,000,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		24.49854	100.00000	24.43720				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.18520	0.00000	100.16536				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		60.86988	100.00000	60.71746				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		62.23881	100.00000	62.08297				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		65.42489	100.00000	65.26288				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		62.86016	100.00000	62.74090				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		64.75882	100.00000	66.22002				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		59.81076	100.00000	59.66587				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		63.70435	100.00000	63.49876				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.19754	0.00000	101.17755				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.96946	0.00000	101.94406				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.76000		136.90869	8.86000	135.89413				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.99876	0.00000	100.98111				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.69743	0.00000	100.67916				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.08056	0.00000	101.06047				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.99192	0.00000	100.97288				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.88532	0.00000	99.86533				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.17000		97.26601	9.24500	97.03754				0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		9.32000	94.99068		9.39500	94.73261			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.74500	99.03477		9.83000	98.62241			0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.22555		0.00000	101.19624			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.70500	103.84499		10.78500	103.69765			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.33874		0.00000	101.30670			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.25058		0.00000	101.23072			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.33595		0.00000	101.31470			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.43832		0.00000	101.41540			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	99.89860		0.00000	99.88187			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.24109		0.00000	100.22604			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.66854		0.00000	99.65276			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.27278		0.00000	100.25653			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.31501		0.00000	99.29908			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.61454		0.00000	98.61135			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	97.08288		0.00000	97.06551			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	64.48892		100.00000	64.36657			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	60.86988		100.00000	60.71746			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.96771		0.00000	100.95344			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	56.82833		100.00000	56.69066			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond		100.00000	66.66672		100.00000	66.66671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ19U	On 08/05/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000		93.58974	100.00000	93.35038			4,760,000,000,000,000.00	47,600,000,000	47,600,000,000.00	
MBC022	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		101.07065	0.00000	101.05316				0.00	90,000,000	90,000,000.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.46670	0.00000	100.44987				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.14794	0.00000	100.02107				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.79057	0.00000	100.77311				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.48502	0.00000	101.46620				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.81064	0.00000	100.79324				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.75862	0.00000	100.74171				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.12369	0.00000	101.10562				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		101.20069	0.00000	101.18217				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.29699	0.00000	101.27713				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.14825	0.00000	100.13255				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.15703	0.00000	100.14077				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		85.71429	100.00000	85.44892				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.08008	100.00000	64.91712				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.71910	100.00000	22.66406				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		55.46655	100.00000	55.33218				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.06500		100.07524	9.15000	99.71717				0.00	0	150,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.95500		100.01719	9.04000	99.65883				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.89064	0.00000	100.86939				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.82807	0.00000	100.80833				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.18054	0.00000	100.16330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.29698	0.00000	100.28196				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.29917	0.00000	100.28402				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.31011	0.00000	100.29431				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.90861	0.00000	101.88977				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.00922	0.00000	101.98941				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.40500	100.83954	8.48000	100.65349				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.13500	103.55653	9.22000	103.21076				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.90500	103.54150	9.98500	103.08918				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.76500	104.82579	6.85000	104.75291				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.64069	0.00000	100.62252				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.66439	0.00000	100.64554				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.94500	102.23085	10.03000	101.84931				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.72000	101.92088	7.80000	101.79527				0.00	0	16,529,250,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.09807	0.00000	101.07767				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.33000	102.04416	9.40500	101.82231				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.74402	0.00000	100.72450				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.78000	102.42545	9.86000	102.00147				195,600,000,000.00	20,000,000	410,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.58057	100.00000	9.55736				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.05317	0.00000	101.03359				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.03000	101.91855	9.10500	101.69657				0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.25000	103.67480	6.33500	103.63800				0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.80500	104.36751	7.88500	104.25242				0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.97000	105.98279	9.04500	105.74705				125,580,000,000.00	14,000,000	37,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond		100.89771	7.00788		100.89771	6.99020			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.09949		100.61875	7.08160			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	101.27041		0.00000	101.24996			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	101.29109		0.00000	101.27034			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	101.30988		0.00000	101.28885			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	101.31913		0.00000	101.29796			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	101.43229		0.00000	101.40946			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.56403		0.00000	101.53927			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.44914		100.00000	0.44802			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.44914		100.00000	0.44802			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.25500	97.74912		9.33500	97.27730			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.65500	100.16663		7.73500	99.98445			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.46500	100.97763		9.55000	100.54950			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.20706		0.00000	100.19048			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.23000	101.65439		9.31000	101.22653			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.22908		0.00000	101.21067			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.60500	101.72138		9.68500	101.19032			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.57398		0.00000	102.55498			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.33780		0.00000	101.31975			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.26562		0.00000	102.24610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		99.98315	0.00000	99.96605				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.13998	0.00000	101.12213				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.63412	0.00000	100.61737				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.40500		105.21689	7.48500	105.08891				0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.59888	0.00000	102.58044				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.96500		111.56731	9.05000	111.16225				0.00	0	10,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.93500		33.59110	11.03500	33.26489				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.80500		101.87719	7.88500	101.78015				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.03875	0.00000	100.01960				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.04076	0.00000	100.02054				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.15500		102.89572	8.23500	102.73219				0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.58751	0.00000	100.56877				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		101.21445	0.00000	101.19305				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.51999	0.00000	100.49866				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.35375	0.00000	100.33348				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.18541	0.00000	100.16557				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.06536	0.00000	101.04445				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		89.15289	0.00000	89.13441				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.00869	0.00000	100.98888				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	99.98079		0.00000	99.96140			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.97900		0.00000	99.95786			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	99.90304		0.00000	99.88288			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.21428		0.00000	100.19366			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.36331		0.00000	85.34420			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.76763		0.00000	100.75147			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.36590		0.00000	101.34306			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.69516		0.00000	100.67542			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.65726		0.00000	100.63861			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.30121		0.00000	100.28166			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.63402		0.00000	100.61604			0.00	200,000,000	100,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.62381		0.00000	100.60684			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.62334		0.00000	100.60638			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	99.89213		0.00000	99.87327			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.72415		0.00000	100.70428			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.10500	104.36142		10.20500	103.59222			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.71947		0.00000	100.69973			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.14000	103.14075		10.24000	102.36068			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.72415		0.00000	100.70428			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.64728		0.00000	100.62964			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.95112		0.00000	100.81884			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.65500	103.50096		8.73500	103.37194			0.00	0	300,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.41407		0.00000	104.23198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		101.22060		0.00000	101.19850			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.34500		101.28045		10.43000	100.61839			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.34857		0.00000	100.32779			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.28210		0.00000	100.26606			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.42000		115.38512		12.49500	115.07633			0.00	0	950,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		111.59507		0.00000	111.55806			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000		102.13661		0.00000	102.12157			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.27843		0.00000	101.25301			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.13000		163.55478		2.09000	163.67217			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.99500		103.96858		9.08000	103.53996			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.78009		0.00000	100.76261			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.75493		0.00000	100.73884			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.62500		105.47627		9.71000	105.05228			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.11613		0.00000	101.09678			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000		101.11657		0.00000	101.09926			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.32950		0.00000	101.31173			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.05182		0.00000	101.03357			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.09206		0.00000	101.07313			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.82500		106.29598		9.91000	105.78454			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000		101.13233		0.00000	101.11271			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.09212		0.00000	101.07319			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.11618		0.00000	101.09684			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.02500		105.50313		10.11000	105.08243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.19666	0.00000	101.17594				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.14842	0.00000	101.12852				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.13226	0.00000	101.11264				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.43734	0.00000	101.41249				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.33945	0.00000	101.31628				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.16441	0.00000	101.14424				0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.15500	99.88252	7.23500	99.86144				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.82500	117.58529	8.89000	117.29693			77,686,475,000,000.00	8,803,000,000	4,901,500,000.00	
NRA022	On 31/10/2022	Spot Bond	9.18000	117.67288	9.24000	117.25451			59,993,136,000,000.00	6,535,200,000	3,467,600,000.00	
NRA023	On 31/05/2023	Spot Bond	2.02500	170.14416	1.98500	170.60413			0.00	0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.48000	126.51969	9.56000	125.76623			29,510,292,000,000.00	3,112,900,000	1,556,450,000.00	
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.80161	0.00000	101.78111				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	99.88916	0.00000	99.86980				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.70721	0.00000	100.68938				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.61781	0.00000	100.59808				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.05787	0.00000	101.03854				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.09596	0.00000	101.07595				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.25561	0.00000	101.23230				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.58335	0.00000	101.55448				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.72941	100.00000	17.68502				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	37.33373	100.00000	37.24230				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.93500	102.72461	7.01500	102.59042			1,387,000,000,000.00	200,000,000	20,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		16.52672	100.00000	16.48533				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		97.57000	0.00000	97.57000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		57.88648	100.00000	57.74472				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.27229	0.00000	101.25181				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.01799	0.00000	100.00000				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.97312	0.00000	100.95571				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.89984	0.00000	100.77294				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		101.13697	0.00000	101.12096				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		101.00886	0.00000	100.99285				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.06264	0.00000	101.04473				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.83604	0.00000	100.81808				0.00	0	180,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.81281	0.00000	100.79562				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.67566	0.00000	100.65868				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.66442	0.00000	100.64774				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.73794	0.00000	100.71858				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.70117	0.00000	100.68352				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.67770	0.00000	100.66066				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.77707	0.00000	100.75668				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.73177	0.00000	100.71329				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.70219	0.00000	100.68451				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.82030	0.00000	100.79876				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.76742	0.00000	100.74800				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.73075	0.00000	100.71231				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000	99.91178	0.00000	99.89336				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	99.90906	0.00000	99.89011				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	99.90784	0.00000	99.88864				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	99.90513	0.00000	99.88539				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	99.89348	0.00000	99.87144				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	99.89078	0.00000	99.86820				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	99.87715	0.00000	99.85577				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.70500	103.99895	6.78500	103.94817				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.62000	97.45475	6.70500	97.40548				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.18000	39.26855	8.28000	38.82260				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.70500	110.33354	6.78500	110.20238			4,379,448,294,666,000.00	53,161,565,200	02,736,931,200.00	
R158	On 15/09/2015	Spot Bond	6.70500	110.33354	6.78500	110.20238				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.60500	91.35558	6.68500	91.24091				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.70500	116.23443	6.78500	116.02310				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.53500	85.74667	6.61500	85.57287				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.36000	120.07484	8.46000	119.19250			5,494,337,448,116,000.00	57,217,398,100	16,252,998,100.00	
R187P	On 21/12/2026	Spot Bond	8.10000	36.59765	8.20000	36.14720				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.02000	34.16102	8.12000	33.70806				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.62000	281.68821	1.58000	282.48719			4,653,288,000,000.00	2,872,400,000	27,402,994,100.00	
R201	On 21/12/2014	Spot Bond	6.25000	104.55675	6.33500	104.48384				0.00	0	70,804,800,000.00
R202	On 07/12/2033	Spot Bond	1.84000	223.15073	1.84000	223.09036			255,733,402,800,000.00	38,985,545,000	66,329,124,800.00	
R2023	On 28/02/2023	Spot Bond	8.20500	98.31838	8.28500	97.81077			1,338,699,041,475,000.00	63,156,495,000	91,306,495,000.00	
R203	On 15/09/2017	Spot Bond	7.47000	103.18316	7.54500	102.93842			1,994,510,806,938,000.00	67,002,785,400	19,468,300,000.00	
R2030	On 31/01/2030	Spot Bond	8.86500	94.53973	8.97000	93.68608			840,215,835,000,000.00	94,779,000,000	90,601,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		9.03000	96.84183		9.14500	95.76924			1,536,909,262,539,000.00	70,200,361,300	97,361,917,400.00
R204	On 21/12/2018	Spot Bond		7.71500	103.80676		7.80000	103.45583			1,045,201,020,826,500.00	35,476,477,100	02,750,605,100.00
R2048	On 28/02/2048	Spot Bond		9.11000	97.52938		9.22500	96.35763			1,073,351,807,962,000.00	17,821,274,200	62,925,324,200.00
R207	On 15/01/2020	Spot Bond		7.94500	98.81675		8.03000	98.41847			825,853,796,036,500.00	03,946,355,700	89,686,955,700.00
R208	On 31/03/2021	Spot Bond		8.08000	93.47832		8.16000	93.05871			608,230,602,776,000.00	75,276,064,700	72,590,221,700.00
R209	On 31/03/2036	Spot Bond		8.96000	74.57935		9.07500	73.69815			1,015,612,687,488,000.00	13,349,630,300	20,144,930,300.00
R210	On 31/03/2028	Spot Bond		1.76000	166.14761		1.76000	166.10306			21,686,266,800,000.00	12,321,742,500	37,553,495,000.00
R211	On 31/01/2017	Spot Bond		0.97000	127.30067		0.97000	127.26923			19,400,000,000.00	20,000,000	25,362,757,900.00
R212	On 31/01/2022	Spot Bond		1.53000	132.83392		1.53000	132.79907			4,325,139,864,000.00	2,826,888,800	84,793,249,100.00
R213	On 28/02/2031	Spot Bond		8.84000	85.06135		8.94500	84.24299			1,339,476,877,024,000.00	51,524,533,600	29,805,074,200.00
R214	On 28/02/2041	Spot Bond		9.03000	75.55404		9.14500	74.63645			1,595,424,316,311,000.00	76,680,433,700	41,115,183,700.00
R226C	On 15/09/2014	Spot Bond		6.22000	97.60486		6.30500	97.55648			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.76500	94.24246		6.84500	94.16027			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.60500	91.35558		6.68500	91.24091			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.52500	88.56466		6.60500	88.41940			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.53500	85.74667		6.61500	85.57287			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.30500	99.00805		6.39000	98.97766			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.25500	96.02036		6.34000	95.95174			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.67500	92.67025		6.75500	92.57024			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.54500	89.86473		6.62500	89.73324			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.52500	87.05349		6.60500	86.89250			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.58500	84.17296		6.66500	83.98467			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.44500	79.37865		7.52000	79.18149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	7.49500	76.39497	7.57000	76.17763				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.72000	72.97459	7.80500	72.71136				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.70000	70.32554	7.78500	70.04321				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.68000	67.78570	7.76500	67.48596				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.67000	65.31458	7.75500	64.99916				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.90500	62.03200	7.99000	61.70715				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.88500	59.74991	7.97000	59.41272				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	8.00000	57.03022	8.08000	56.70473				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.97000	54.95805	8.05000	54.62337				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.94000	52.97647	8.02000	52.63361				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.91000	51.08109	7.99000	50.73097				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.87000	49.31120	7.95000	48.95435				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.83000	47.62098	7.91000	47.25817				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.30000	43.77104	8.40000	43.33645				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.26000	42.19934	8.36000	41.76027				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.22000	40.69974	8.32000	40.25691				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.18000	39.26855	8.28000	38.82260				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.14000	37.90228	8.24000	37.45381				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.10000	36.59765	8.20000	36.14720				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.06000	35.35154	8.16000	34.89961				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.02000	34.16102	8.12000	33.70806				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.22568	0.00000	100.20134				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.32518	0.00000	101.30185				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.24941	0.00000	100.22527				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.05885	0.00000	100.13723				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	15.03121	100.00000	14.99357				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	5.49756	100.00000	6.85493				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.66602	100.00000	18.62080				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.94383	0.00000	100.92435				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.46168	0.00000	100.44280				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.88005	0.00000	100.85999				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.39229	0.00000	101.37415				0.00	0	20,000,000.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	101.11629	0.00000	101.10011				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.23009	0.00000	101.21226				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.53669	0.00000	100.51961				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.03759	0.00000	100.01898				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.22663	0.00000	101.20672				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.98430	0.00000	101.96210				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.57907	0.00000	101.55772				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.88842	0.00000	100.86859				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.38981	0.00000	100.37386				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.03720	0.00000	100.01873				0.00	0	1,870,000,000.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.57732	0.00000	102.56132				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	101.06863	0.00000	101.04877				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.97357	0.00000	100.95305				0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	101.00831	0.00000	100.98850				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond	0.00000	102.15060		0.00000	102.12216			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.71412		0.00000	100.68518			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	99.80272		0.00000	99.77007			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	99.82319		0.00000	99.79394			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	99.82319		0.00000	99.79394			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.81158		0.00000	100.78279			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.90547		0.00000	100.87330			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.25377		0.00000	101.22574			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.92868		12.35000	104.89395			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	101.04729		0.00000	101.02390			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.86969		100.00000	14.83245			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.97974		0.00000	100.95788			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.42907		0.00000	101.40728			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.20989		0.00000	100.19009			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.04125		0.00000	100.02075			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.37230		0.00000	101.34814			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.57692		100.00000	2.57061			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.99310		100.00000	13.95883			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	25.82300		100.00000	25.75833			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.70708		100.00000	11.69274			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	20.65103		100.00000	20.59931			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	106.60534		0.00000	106.55850			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	99.74979		0.00000	99.70746			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.38000	103.05626		9.46000	102.62012			112,560,000,000.00	12,000,000	596,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.45500	103.84867		9.53500	103.32406			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.99000	105.71498		10.09500	104.88112			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.69581		0.00000	98.53055			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.95500	111.07089		8.03500	110.85574			0.00	0	3,430,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.26751		0.00000	101.24555			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.52000	104.22176		9.59500	103.97018			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.01965		0.00000	99.99967			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.81018		0.00000	100.78891			0.00	2,000,000,000	1,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	99.87542		0.00000	99.85378			0.00	600,000,000	300,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.99957		0.00000	99.97845			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	99.99984		0.00000	99.97913			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.80500	105.86460		7.88500	105.75924			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.31500	97.34011		9.40000	97.04495			0.00	0	390,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.16500	108.32921		8.24500	108.19713			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.02500	108.51915		8.10500	108.38715			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.95500	108.61429		8.03500	108.48234			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.87000	99.09938		8.94500	98.86283			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.10000	108.41733		8.18000	108.28530			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06500	108.46483		8.14500	108.33281			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.73280		0.00000	100.71358			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.71476		0.00000	100.61927			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.75092		0.00000	100.72686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000	100.42474	0.00000	100.40490				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.52000	101.88900	8.59500	101.64644				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.32514	0.00000	100.30661				0.00	3,810,000,000	3,560,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.60828	0.00000	100.58885				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.72534	0.00000	104.69636				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.23000	108.28710	9.31000	107.83542				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.01000	104.70586	10.11000	103.98808				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.42333	0.00000	101.39959				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.70661	0.00000	101.68931				0.00	0	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.40973	0.00000	101.39002				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.89443	0.00000	103.87110				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.81500	103.90811	8.90000	103.54105				0.00	0	1,440,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.93027	100.00000	9.90804				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.74500	104.13534	9.82500	103.60265				97,450,000,000.00	10,000,000	2,510,000,000.00
SBS28	On 23/04/2017	Spot Bond	100.00000	8.69749	100.00000	8.67003				2,430,000,000,000,000.00	24,300,000,000	00,000,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.06000	97.14562	9.16000	96.43089				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.78000	97.56242	9.86000	97.13396				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.88500	110.37576	7.96500	110.18570				0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	2.15000	270.41757	2.11000	271.17353				0.00	0	250,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.67000	124.94886	1.67000	124.91559				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.62000	0.00000	104.57000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		9.46509		100.00000	9.44216			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	2.24000		123.07250		2.24000	123.03781			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.36769		6.50000	100.35015			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.80731		0.00000	100.78548			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.48118		0.00000	100.46149			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.12191		0.00000	102.10071			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.50000		100.74652		9.57500	100.52147			0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.85458		0.00000	101.83269			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.27686		0.00000	100.25791			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.60655		0.00000	100.58785			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.55394		0.00000	100.53628			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		99.91206		0.00000	99.89463			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		10.08505		100.00000	10.05979			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.85978		0.00000	100.83974			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.00500		105.17848		8.08500	104.98600			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31500		99.46730		9.40000	99.15013			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.82000		99.24173		8.89500	99.00489			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.21269		0.00000	101.19388			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.19832		0.00000	101.17855			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.54956		0.00000	101.53091			0.00	3,060,000,000	2,530,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.20683	0.00000	101.18693				0.00	100,000,000	100,000,000.00
SPG001	On 31/10/2016	Spot Bond	0.00000	99.88176	0.00000	99.86119				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.57000	105.13865	8.64500	104.96602				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.26411	0.00000	100.24639				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.66337	0.00000	100.53664				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.15648	0.00000	100.02864				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.63000	93.16051	9.71000	92.79578				0.00	0	2,520,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	101.08655	0.00000	101.06523				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.61874	0.00000	100.59765				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	99.98013	0.00000	99.96006				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.68800	85.84368	9.76800	85.46220				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.75000	85.56514	9.83000	85.18505				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.49500	103.75621	7.58000	103.68077				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.20500	93.40954	9.29000	93.03493				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.76813	0.00000	100.74744				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.65000	99.72761	8.72500	99.48980				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	106.31038	2.35000	106.28012				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.66500	100.20126	8.75000	99.86291				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	99.90805	0.00000	99.89227				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	101.47799	0.00000	101.45202				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.78000	108.71356	9.88000	107.94495				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.96055	0.00000	100.94167				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.32090	0.00000	100.30158				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.72818	0.00000	100.70858				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	10.07000	76.36440		10.17500	75.66396			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	100.14030		0.00000	100.01430			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.03842		0.00000	100.01929			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1046	On 23/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.91123		0.00000	99.89643			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.91125		0.00000	99.89646			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.82386		0.00000	99.80785			0.00	9,100,000,000	9,100,000,000.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.69648		0.00000	99.68051			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.68050		0.00000	99.66452			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.64824		0.00000	99.63225			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.64873		0.00000	99.63276			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.58409		0.00000	99.56810			0.00	7,900,000,000	7,900,000,000.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.55143		0.00000	99.53541			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.46646		0.00000	99.45030			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.24316		0.00000	99.22706			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.12145		0.00000	99.10519			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	66.66672		100.00000	66.66671			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.10424		0.00000	99.08796			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	99.82212		0.00000	99.80595			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.78081		0.00000	99.76515			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.70942		0.00000	99.69327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1074	On 21/05/2014	Spot Bond	0.00000	99.56441		0.00000	99.54827			0.00	0	0.00
SY1075	On 23/05/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SY1077	On 21/10/2014	Spot Bond	100.00000	66.97248		100.00000	66.84982			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.16500	107.95881		7.24500	107.82526			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.96000	100.86155		9.06000	100.13281			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	86.04446		100.00000	85.85240			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	65.91537		100.00000	65.75215			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.90080		100.00000	29.82593			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.03384		0.00000	100.01712			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	99.86253		0.00000	99.84422			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	101.07930		0.00000	101.06273			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.96615		0.00000	100.94716			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.98558		0.00000	99.97115			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.79067		0.00000	98.78759			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	101.02031		0.00000	101.00391			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.61703		0.00000	100.59954			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.65023		0.00000	100.63179			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	99.12466		0.00000	99.10875			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	100.00000	99.72900		100.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	99.91463		0.00000	99.89675			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.95500	103.56091		8.03500	103.37410			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.03840		0.00000	100.01918			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.03947		0.00000	100.01971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.05774		7.83000	102.03609			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.03782		0.00000	100.01889			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.03915		0.00000	100.01955			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.70678		0.00000	101.68741			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.03782		0.00000	100.01889			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.03915		0.00000	100.01955			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.88310		7.16000	101.86330			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.04174		0.00000	100.02084			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.04152		0.00000	100.02073			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.04659		0.00000	100.02326			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.04591		0.00000	100.02293			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.06643		0.00000	100.03319			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.06410		0.00000	100.03201			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.03776		0.00000	100.01886			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.03947		0.00000	100.01971			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.24362		8.73000	102.12302			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.03761		0.00000	100.01878			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.03915		0.00000	100.01955			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.18500	98.71019		9.27000	98.30051			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.18005		0.00000	100.16330			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.18933		0.00000	100.17166			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.04184		0.00000	100.02090			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.04126		0.00000	100.02061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.19887		0.00000	100.18024			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.04648		0.00000	100.02322			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.04628		0.00000	100.02311			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.21577		0.00000	100.19545			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.06280		0.00000	100.03137			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.06301		0.00000	100.03147			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.30350		0.00000	100.27435			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.03745		0.00000	100.01898			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.85608		101.06155	5.84161			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.03761		0.00000	100.01878			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.72103		0.00000	108.70794			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.04237		0.00000	100.02116			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.04448		0.00000	100.02222			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.06664		0.00000	100.03328			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.46412		0.00000	100.44678			0.00	1,800,000,000	900,000,000.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.03662		0.00000	100.01855			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.03717		0.00000	100.01883			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.03662		0.00000	100.01855			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.03717		0.00000	100.01883			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.03745		0.00000	100.01898			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.03629		0.00000	100.01838			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.03717		0.00000	100.01883			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.04022		0.00000	100.02040			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.04022		0.00000	100.02040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.04022		0.00000	100.02040			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.04465		0.00000	100.02268			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.04576		0.00000	100.02325			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.04438		0.00000	100.02254			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.06657		0.00000	100.03404			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.06796		0.00000	100.03476			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.06741		0.00000	100.03447			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.45500		103.12087		8.53500	103.01920			0.00	0	1,000,000,000.00
TL20	On 22/02/2020	Spot Bond	10.14500		83.32910		10.23000	82.85639			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.31000		106.94771		8.38500	106.69291			0.00	0	4,150,000,000.00
TN20	On 17/09/2020	Spot Bond	9.28000		106.85253		9.36000	106.43341			1,360,448,000.00	146,600	16,136,001,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.67190		100.00000	0.66977			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38500		113.82217		9.46500	113.26894			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56000		101.24465		9.66000	100.54064			0.00	0	14,280,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50500		99.39074		9.60500	98.64029			191,493,433,000.00	20,146,600	6,820,146,600.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.44257		0.00000	101.42574			0.00	20,000,000	30,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.21113		0.00000	102.19090			0.00	4,900,000	1,504,900,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		101.32860		0.00000	101.30816			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.27943		0.00000	101.25791			0.00	680,000,000	340,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.31370		0.00000	101.29166			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.31722		0.00000	101.29512			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.48634		0.00000	101.46165			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.83710		0.00000	101.80702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.53323		0.00000	100.51651			0.00	0	1,250,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.31571		0.00000	100.29769			0.00	0	1,000,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.32261		0.00000	100.30418			0.00	0	1,500,000,000.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.14012		0.00000	100.12410			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.14981		0.00000	100.13258			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83417		10.00000	99.80655			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.83829		9.75000	99.81136			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84119		100.00000	9.81497			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.98539		0.00000	99.97079			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.68427		0.00000	99.66924			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.48775		0.00000	99.47312			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.45107		0.00000	97.43524			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.88165		0.00000	99.86686			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.75257		0.00000	96.73657			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.57083		0.00000	96.55503			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.25594		0.00000	99.24076			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.58873		0.00000	98.57322			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.49043		0.00000	95.47391			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.20018		0.00000	98.18304			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.49918		0.00000	94.48001			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.98561		0.00000	97.96868			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.23393		0.00000	94.21915			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	94.12752		0.00000	94.10887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP162	On 18/09/2014	Spot Bond	0.00000		97.48629		0.00000	97.46919			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		93.97081		0.00000	93.95249			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		93.74865		0.00000	93.73042			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		97.02280		100.00000	67.46765			0.00	0	14,000,000,000.00
TSP166	On 16/04/2015	Spot Bond	0.00000		93.52931		100.00000	50.66910			0.00	0	11,050,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.76771		100.00000	13.73324			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000		68.53072		100.00000	68.53071			0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.36251			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.03189			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000		101.08112		0.00000	101.06446			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000		101.02267		0.00000	101.00644			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000		100.21665		0.00000	100.19999			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000		100.16493		0.00000	100.14844			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000		100.14999		0.00000	100.13333			0.00	0	0.00
TWC050	On 26/05/2014	Spot Bond	0.00000		100.14578		0.00000	100.12958			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000		100.11739		100.00000	79.69432			0.00	30,800,000,000	28,800,000,000.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		101.19404		0.00000	101.17567			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.16873		0.00000	100.14998			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		101.06404		0.00000	101.04767			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.15147		0.00000	100.13464			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.48000		107.56516		9.56000	107.12676			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond	0.00000	100.04149	0.00000	100.02100				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.39819	0.00000	100.37530				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.81000	102.20606	9.88500	101.96684				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.47118	0.00000	100.45530				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.46480	0.00000	100.44795				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.39826	0.00000	101.37768				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.44598	0.00000	101.42473				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.44804	0.00000	101.42677				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.51219	0.00000	100.49357				0.00	20,000,000	10,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.52686	0.00000	100.50769				0.00	100,000,000	100,000,000.00
WS04	On 30/05/2016	Spot Bond	7.06500	115.42416	7.14500	115.23791				0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000	234.64685	1.45000	234.58579				0.00	0	1,129,500,000.00
WSP1	On 28/05/2015	Spot Bond	7.00500	105.70908	7.08500	105.60456				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.97500	106.40330	8.05000	106.17471				0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.27000	106.62604	8.35500	106.24863				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.57000	105.64887	8.65500	105.22306				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.62000	105.62597	8.70000	105.17888				0.00	0	3,340,000,000.00
Z014	On 30/06/2015	Spot Bond	6.65500	92.53497	6.73500	92.43321				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.28500	98.85947	6.37000	98.82718				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.58500	90.81927	6.66500	90.69856				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.26500	96.36962	6.35000	96.30540				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.65500	92.51824	6.73500	92.41630				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.66000	66.47623	7.74500	66.16767				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.59112	100.00000	35.52359				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	18.83882	100.00000	18.80308			0.00	0	0.00
Total for j-Bonds :										32,361,180,153,412,500.00	4,323,076,300	43 830 583 400.00
Grand Total:										32,361,181,080,766,100.00	4,323,123,502	43 833 997 523.00