



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 22/04/2014	Any day expiry		10.45680	10.45680	10.41050	10.41050		11.36	0.00	0	0.00
\$ / R	10.45	Call	On 22/04/2014	Any day expiry	85.69330	0.08569	70.89220	0.07089	85.693	11.36	0.00	0	1,500.00
\$ / R	10.75	Call	On 22/04/2014	Any day expiry	13.51240	0.01351	11.89670	0.01190	13.512	13.22	0.00	0	1,500.00
\$ / R		On 25/04/2014	Any day expiry		10.46090	10.46090	10.41530	10.41530		11.86	0.00	0	0.00
\$ / R	8.30	Put	On 25/04/2014	Any day expiry	0.00440	0.00000	0.00530	0.00001	0.004	29.74	0.00	0	6,000.00
\$ / R	9.94	Call	On 25/04/2014	Any day expiry	525.20150	0.52520	480.73100	0.48073	525.202	14.60	0.00	0	6,000.00
\$ / R	10.80	Put	On 25/04/2014	Any day expiry	355.43110	0.35543	399.69620	0.39970	355.431	13.69	0.00	0	500.00
\$ / R	12.00	Call	On 25/04/2014	Any day expiry	0.10830	0.00011	0.15460	0.00015	0.108	22.24	0.00	0	500.00
\$ / R		On 29/04/2014	Any day expiry		10.46800	10.46800	10.42180	10.42180		11.73	0.00	0	0.00
\$ / R	10.57	Call	On 29/04/2014	Any day expiry	71.39470	0.07139	62.00390	0.06200	71.395	12.37	0.00	0	10,000.00
\$ / R		On 13/05/2014	Any day expiry		10.49290	10.49290	10.44470	10.44470		12.04	0.00	0	0.00
\$ / R	10.10	Call	On 13/05/2014	Any day expiry	416.46610	0.41647	377.31710	0.37732	416.466	11.57	0.00	0	1,000.00
\$ / R	10.40	Call	On 13/05/2014	Any day expiry	198.23360	0.19823	174.61550	0.17462	198.234	11.92	0.00	0	1,000.00
\$ / R	10.90	Call	On 13/05/2014	Any day expiry	43.20250	0.04320	39.66810	0.03967	43.203	14.02	0.00	0	1,500.00
\$ / R		On 26/05/2014	Any day expiry		10.51480	10.51480	10.46610	10.46610		12.31	0.00	0	10,150.00
\$ / R		On 27/05/2014	Any day expiry		10.51640	10.51640	10.46770	10.46770		12.35	0.00	0	0.00
\$ / R	8.30	Put	On 27/05/2014	Any day expiry	0.11440	0.00011	0.13510	0.00014	0.114	20.66	0.00	0	5,500.00
\$ / R	10.14	Call	On 27/05/2014	Any day expiry	423.92150	0.42392	387.11820	0.38712	423.922	11.96	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		10.51810	10.51810	10.46940	10.46940		12.40	0.00	0	0.00
\$ / R		On 28/05/2014	Any day expiry	10.80	Put	379.15190	0.37915	419.14060	0.41914	13.67	0.00	0	500.00
\$ / R		On 28/05/2014	Any day expiry	12.20	Call	3.08920	0.00309	2.92080	0.00292	18.32	0.00	0	500.00
\$ / R		On 13/06/2014	Foreign Exchange Future		10.54470	10.54470	10.49570	10.49570		12.77	793,109,065.80	75,214	1,027,764.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.64	Put	0.92270	0.00092	0.96460	0.00096	18.16	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.78	Put	1.22050	0.00122	1.27430	0.00127	17.35	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	8.80	Put	1.27110	0.00127	1.32690	0.00133	17.23	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.75	Put	15.77350	0.01577	18.77580	0.01878	12.62	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.78	Put	17.62340	0.01762	21.02560	0.02103	12.55	0.00	0	920.00
\$ / R		On 13/06/2014	Foreign Exchange Future	9.97	Put	34.55490	0.03455	41.52510	0.04153	12.12	0.00	0	24,582.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.00	Put	38.25080	0.03825	45.96770	0.04597	12.06	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.01	Put	39.89750	0.03990	47.90050	0.04790	12.07	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.02	Put	41.61010	0.04161	49.90090	0.04990	12.08	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.13	Put	64.20650	0.06421	76.01910	0.07602	12.22	0.00	0	15,489.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.15	Put	69.10750	0.06911	81.62230	0.08162	12.25	0.00	0	47,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Call	244.66330	0.24466	222.11080	0.22211	12.71	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.50	Put	199.96330	0.19996	226.41080	0.22641	12.71	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.57	Put	237.73980	0.23774	268.98940	0.26899	12.85	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.63	Put	274.83980	0.27484	308.05870	0.30806	13.09	0.00	0	11,250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.65	Put	287.73660	0.28774	321.57600	0.32158	13.17	0.00	0	2,350.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.75	Put	355.88990	0.35589	392.56050	0.39256	13.57	0.00	0	201.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.90	Put	468.15350	0.46815	508.25800	0.50826	14.16	0.00	0	7,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	10.95	Call	102.54270	0.10254	94.59420	0.09459	14.36	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Call	93.20660	0.09321	86.11570	0.08612	14.56	0.00	0	24,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.00	Put	548.50660	0.54851	590.41570	0.59042	14.56	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Call	91.44960	0.09145	84.52010	0.08452	14.60	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.01	Put	556.74960	0.55675	598.82010	0.59882	14.60	0.00	0	50.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.02	Call	89.72760	0.08973	82.95470	0.08295	14.64	0.00	0	5,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.10	Call	77.12630	0.07713	71.80860	0.07181	14.95	0.00	0	6,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.12	Call	74.41210	0.07441	69.33510	0.06934	15.04	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.13	Call	73.09570	0.07310	68.13500	0.06814	15.09	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.18	Call	66.89610	0.06690	62.48340	0.06248	15.31	0.00	0	2,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.20	Call	64.58720	0.06459	60.37580	0.06038	15.40	0.00	0	15,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Call	39.04670	0.03905	36.98170	0.03698	16.75	0.00	0	2,500.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.50	Put	994.34670	0.99435	1,041.28170	1.04128	16.75	0.00	0	600.00
\$ / R		On 13/06/2014	Foreign Exchange Future	11.60	Call	33.36690	0.03337	31.35590	0.03136	17.20	0.00	0	250.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Call	16.90430	0.01690	16.00220	0.01600	18.59	0.00	0	46,682.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.00	Put	1,472.20430	1.47220	1,520.30220	1.52030	18.59	0.00	0	1,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.05	Call	15.59450	0.01559	14.77480	0.01477	18.76	0.00	0	21,000.00
\$ / R		On 13/06/2014	Foreign Exchange Future	12.24	Call	11.58750	0.01159	11.01060	0.01101	19.42	0.00	0	15,489.00
\$ / R		On 18/06/2014	Any day expiry		10.55310	10.55310	10.50400	10.50400		12.82	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry		10.56850	10.56850	10.51930	10.51930		12.98	0.00	0	0.00
\$ / R		On 27/06/2014	Any day expiry	8.30	Put	0.73490	0.00073	0.80670	0.00081	19.12	0.00	0	4,700.00
\$ / R		On 27/06/2014	Any day expiry	10.82	Call	166.30880	0.16631	154.55970	0.15456	13.98	0.00	0	4,700.00
\$ / R		On 30/06/2014	Any day expiry		10.57370	10.57370	10.52430	10.52430		12.96	0.00	0	0.00
\$ / R		On 30/06/2014	Any day expiry	10.80	Put	404.71670	0.40472	441.69570	0.44170	13.88	0.00	0	500.00
\$ / R		On 30/06/2014	Any day expiry	12.40	Call	19.67370	0.01967	19.12480	0.01912	20.03	0.00	0	500.00
\$ / R		On 28/07/2014	Any day expiry		10.62300	10.62300	10.57300	10.57300		13.48	0.00	0	0.00

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	8.30	Put	2.18220	0.00218	2.28430	0.00228	2.182	18.49	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	241.43560	0.24144	227.16270	0.22716	241.436	14.21	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.62480	10.62480	10.57480	10.57480		13.51	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	425.82750	0.42583	461.03230	0.46103	425.828	14.17	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	11.10	Put	645.46640	0.64547	686.16440	0.68616	645.466	15.16	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	56.57590	0.05658	54.71050	0.05471	56.576	18.68	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	35.25960	0.03526	34.43610	0.03444	35.260	20.54	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.66850	10.66850	10.61750	10.61750		13.91	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	195.11350	0.19511	215.18330	0.21518	195.113	13.36	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	84.99990	0.08500	82.00150	0.08200	85.000	18.43	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.67760	10.67760	10.62640	10.62640		14.05	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	442.40930	0.44241	475.96400	0.47596	442.409	14.36	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	50.70730	0.05071	50.14600	0.05015	50.707	20.81	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.67940	10.67940	10.62820	10.62820		14.05	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.45500	0.00446	4.62280	0.00462	4.455	18.15	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	270.71310	0.27071	256.20500	0.25620	270.713	14.85	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.71220	10.71220	10.66030	10.66030		14.11	4,981,173.00	465	47,445.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.94980	0.01195	12.53620	0.01254	11.950	15.98	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.74140	0.01374	14.43540	0.01444	13.741	15.74	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	14.22830	0.01423	14.95280	0.01495	14.228	15.68	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.92840	0.01693	17.82070	0.01782	16.928	15.38	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	68.70140	0.06870	75.14300	0.07514	68.701	13.32	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	108.16180	0.10816	117.78320	0.11778	108.162	13.17	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	157.03110	0.15703	173.29360	0.17329	157.031	13.15	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	163.91240	0.16391	180.67350	0.18067	163.912	13.19	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	170.97700	0.17098	188.24200	0.18824	170.977	13.23	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	229.81740	0.22982	250.90230	0.25090	229.817	13.51	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	550.64250	0.55064	520.34180	0.52034	550.643	13.55	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	284.28120	0.28428	308.43020	0.30843	284.281	13.74	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	308.87300	0.30887	334.28300	0.33428	308.873	13.83	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	182.99540	0.18300	174.85570	0.17486	182.995	16.53	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	120.36560	0.12037	115.77750	0.11578	120.366	18.03	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	97.46700	0.09747	94.15380	0.09415	97.467	18.85	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	91.83120	0.09183	88.82500	0.08883	91.831	19.09	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	89.18290	0.08918	86.31980	0.08632	89.183	19.21	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	86.01930	0.08602	83.32660	0.08333	86.019	19.36	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	69.57860	0.06958	67.74300	0.06774	69.579	20.30	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.73220	10.73220	10.67990	10.67990		14.29	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	455.28780	0.45529	487.57880	0.48758	455.288	14.44	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	70.24250	0.07024	70.28810	0.07029	70.243	21.67	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.73770	10.73770	10.68530	10.68530		14.28	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.86200	0.00586	5.81970	0.00582	5.862	17.30	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	338.39770	0.33840	321.21570	0.32122	338.398	14.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.79430	10.79430	10.74080	10.74080		14.54	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	7.34460	0.00734	7.41580	0.00742	7.345	16.76	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	467.35070	0.46735	498.68690	0.49869	467.351	14.54	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	317.71230	0.31771	303.15780	0.30316	317.712	15.75	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	95.27080	0.09527	94.76270	0.09476	95.271	22.31	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 04/11/2014	Any day expiry		10.80620	10.80620	10.75230	10.75230		14.56	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	176.36410	0.17636	190.68270	0.19068	176.364	13.45	0.00	0	3,882.00	
\$ / R	11.91	Call	Any day expiry	201.95390	0.20195	193.87430	0.19387	201.954	17.58	0.00	0	3,882.00	
\$ / R		On 25/11/2014	Any day expiry		10.84750	10.84750	10.79260	10.79260		14.75	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	476.12280	0.47612	505.91780	0.50592	476.123	14.64	0.00	0	500.00	
\$ / R	13.61	Call	Any day expiry	115.09010	0.11509	114.28800	0.11429	115.090	23.18	0.00	0	500.00	
\$ / R		On 28/11/2014	Any day expiry		10.85340	10.85340	10.79840	10.79840		14.77	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	10.51870	0.01052	10.57320	0.01057	10.519	16.79	0.00	0	5,000.00	
\$ / R	11.25	Call	Any day expiry	377.02240	0.37702	360.14050	0.36014	377.022	15.77	0.00	0	5,000.00	
\$ / R		On 12/12/2014	Foreign Exchange Future		10.88100	10.88100	10.82520	10.82520		14.91	7,072,650.00	650	34,133.00
\$ / R	9.09	Put	Foreign Exchange Future	35.27080	0.03527	37.57110	0.03757	35.271	14.67	0.00	0	1,402.00	
\$ / R	9.44	Put	Foreign Exchange Future	62.84230	0.06284	66.61000	0.06661	62.842	14.17	0.00	0	13,326.00	
\$ / R	9.78	Put	Foreign Exchange Future	105.62950	0.10563	112.64580	0.11265	105.630	13.69	0.00	0	41,000.00	
\$ / R	9.88	Put	Foreign Exchange Future	124.97760	0.12498	134.00300	0.13400	124.978	13.67	0.00	0	79,241.00	
\$ / R	10.00	Put	Foreign Exchange Future	152.51030	0.15251	163.30790	0.16331	152.510	13.69	0.00	0	17,500.00	
\$ / R	10.38	Put	Foreign Exchange Future	269.59600	0.26960	290.31680	0.29032	269.596	13.80	0.00	0	500.00	
\$ / R	10.50	Put	Foreign Exchange Future	323.58720	0.32359	346.88260	0.34688	323.587	14.05	0.00	0	10,000.00	
\$ / R	10.55	Put	Foreign Exchange Future	347.64310	0.34764	371.99770	0.37200	347.643	14.16	0.00	0	900.00	
\$ / R	10.70	Put	Foreign Exchange Future	425.10910	0.42511	452.59160	0.45259	425.109	14.48	0.00	0	1,902.00	
\$ / R	10.82	Put	Foreign Exchange Future	492.56580	0.49257	522.45340	0.52245	492.566	14.74	0.00	0	41,000.00	
\$ / R	10.93	Put	Foreign Exchange Future	558.75500	0.55876	591.24270	0.59124	558.755	14.99	0.00	0	79,241.00	
\$ / R	11.00	Put	Foreign Exchange Future	603.32590	0.60333	637.05800	0.63706	603.326	15.16	0.00	0	42,500.00	
\$ / R	11.10	Put	Foreign Exchange Future	669.41580	0.66942	704.83540	0.70484	669.416	15.41	0.00	0	4,955.00	
\$ / R	11.11	Put	Foreign Exchange Future	676.17450	0.67617	711.75790	0.71176	676.174	15.43	0.00	0	7,471.00	
\$ / R	11.20	Put	Foreign Exchange Future	738.16750	0.73817	775.18030	0.77518	738.168	15.65	0.00	0	250.00	
\$ / R	11.50	Call	Foreign Exchange Future	339.76690	0.33977	325.27090	0.32527	339.767	16.40	0.00	0	10,000.00	
\$ / R	12.01	Call	Foreign Exchange Future	244.55670	0.24456	234.71650	0.23472	244.557	17.71	0.00	0	500.00	
\$ / R	12.29	Call	Foreign Exchange Future	206.20350	0.20620	198.31710	0.19832	206.203	18.39	0.00	0	1,402.00	
\$ / R	13.00	Call	Foreign Exchange Future	140.07670	0.14008	135.53190	0.13553	140.077	20.13	0.00	0	47,455.00	
\$ / R	13.06	Call	Foreign Exchange Future	135.98610	0.13599	134.33800	0.13434	135.986	20.28	0.00	0	7,471.00	
\$ / R	13.24	Call	Foreign Exchange Future	130.87670	0.13088	131.34190	0.13134	130.877	21.02	0.00	0	41,000.00	
\$ / R	13.26	Call	Foreign Exchange Future	130.55590	0.13056	131.05330	0.13105	130.556	21.12	0.00	0	79,241.00	
\$ / R	14.84	Call	Foreign Exchange Future	76.24040	0.07624	74.81480	0.07481	76.240	25.21	0.00	0	900.00	
\$ / R		On 15/12/2014	Any day expiry		10.88690	10.88690	10.83100	10.83100		14.90	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	481.15210	0.48115	510.60040	0.51060	481.152	14.69	0.00	0	500.00	
\$ / R	13.80	Call	Any day expiry	127.44820	0.12745	128.66880	0.12867	127.448	23.56	0.00	0	500.00	
\$ / R		On 28/01/2015	Any day expiry		10.97490	10.97490	10.91680	10.91680		15.12	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	491.29680	0.49130	520.52740	0.52053	491.297	14.80	0.00	0	300.00	
\$ / R	14.27	Call	Any day expiry	162.16140	0.16216	151.85180	0.15185	162.161	24.88	0.00	0	300.00	
\$ / R		On 25/02/2015	Any day expiry		11.03300	11.03300	10.97320	10.97320		15.39	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	495.48580	0.49549	525.69650	0.52570	495.486	14.85	0.00	0	300.00	
\$ / R	14.50	Call	Any day expiry	170.73650	0.17074	162.72550	0.16273	170.737	24.75	0.00	0	300.00	
\$ / R		On 16/03/2015	Foreign Exchange Future		11.07230	11.07230	11.01150	11.01150		15.40	0.00	0	350.00
\$ / R	10.10	Put	Foreign Exchange Future	210.51150	0.21051	224.57950	0.22458	210.512	14.01	0.00	0	46,165.00	
\$ / R	10.90	Put	Foreign Exchange Future	554.14320	0.55414	585.69780	0.58570	554.143	15.08	0.00	0	46,165.00	
\$ / R	14.20	Call	Foreign Exchange Future	206.20150	0.20620	204.39870	0.20440	206.202	23.94	0.00	0	46,165.00	
\$ / R		On 27/03/2015	Any day expiry		11.09510	11.09510	11.03370	11.03370		15.52	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	499.05620	0.49906	529.08150	0.52908	499.056	14.88	0.00	0	300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	171.61150	0.17161	161.63540	0.16164	171.612	24.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.16590	11.16590	11.10430	11.10430		15.70	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	502.58240	0.50258	532.28330	0.53228	502.582	14.96	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	172.08720	0.17209	168.90800	0.16891	172.087	24.36	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.23580	11.23580	11.17540	11.17540		15.99	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	504.98720	0.50499	533.41480	0.53341	504.987	15.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	176.26780	0.17627	166.46140	0.16646	176.268	24.40	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.28160	11.28160	11.22200	11.22200		16.13	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.30810	11.30810	11.24900	11.24900		16.17	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	507.13970	0.50714	534.28430	0.53428	507.140	15.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	169.04060	0.16904	163.89250	0.16389	169.041	24.18	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.38770	11.38770	11.32990	11.32990		16.40	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	509.58380	0.50958	533.91720	0.53392	509.584	15.25	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	174.77420	0.17477	171.70000	0.17170	174.774	23.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.45770	11.45770	11.40100	11.40100		16.52	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	511.33680	0.51134	534.47460	0.53447	511.337	15.32	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	175.34750	0.17535	166.17300	0.16617	175.348	23.93	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.53480	11.53480	11.47940	11.47940		16.67	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	511.81240	0.51181	535.14420	0.53514	511.812	15.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	180.10160	0.18010	174.71020	0.17471	180.102	23.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.60720	11.60720	11.55300	11.55300		16.80	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	512.07460	0.51207	533.28910	0.53329	512.075	15.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	194.54910	0.19455	184.71030	0.18471	194.549	23.82	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.67470	11.67470	11.62160	11.62160		16.88	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	511.43520	0.51144	531.67380	0.53167	511.435	15.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	179.97480	0.17997	176.63980	0.17664	179.975	23.62	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.73740	11.73740	11.68540	11.68540		17.02	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	509.76610	0.50977	529.46590	0.52947	509.766	15.44	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	176.57800	0.17658	167.53170	0.16753	176.578	23.70	0.00	0	300.00
\$ / R MAXI	On 15/04/2014	Any day expiry			10.44970	10.44970	10.39980	10.39980		11.29	0.00	0	0.00
\$ / R MAXI	On 15/04/2014	Any day expiry	10.47	Put	6,133.55660	0.06134	10,086.37760	0.10086	6,133.557	11.57	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.47870	10.47870	10.43160	10.43160		11.89	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.54470	10.54470	10.49570	10.49570		12.77	263,617.50	25	1,374.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	49,184.51320	0.49185	53,252.89340	0.53253	49,184.513	14.28	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.71220	10.71220	10.66030	10.66030		14.11	0.00	0	114.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.88100	10.88100	10.82520	10.82520		14.91	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.63020	17.63020	17.59910	17.59910		12.46	2,327,186.40	132	36,924.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	4.37190	0.00437	4.12940	0.00413	4.372	17.01	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	42.26220	0.04226	40.95250	0.04095	42.262	12.49	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	53.20800	0.05321	51.46790	0.05147	53.208	11.99	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	69.05900	0.06906	71.01110	0.07101	69.059	11.70	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	86.55760	0.08656	89.37700	0.08938	86.558	11.78	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	174.43680	0.17444	181.52790	0.18153	174.437	12.06	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	402.06100	0.40206	384.18190	0.38418	402.061	12.37	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	529.78490	0.52978	550.18350	0.55018	529.785	12.90	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	947.22780	0.94723	974.21620	0.97422	947.228	13.87	0.00	0	400.00

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	19.55	Call	22.06510	0.02207	22.09130	0.02209	22.065	14.83	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	17.22810	0.01723	17.33070	0.01733	17.228	15.53	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.89670	17.89670	17.86180	17.86180		13.81	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.16490	18.16490	18.12380	18.12380		14.37	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,065.87340	1.06587	1,093.20600	1.09321	1,065.873	14.83	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.29620	18.29620	18.25190	18.25190		14.62	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	900.21990	0.90022	928.75540	0.92876	900.220	14.53	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,072.30120	1.07230	1,103.64190	1.10364	1,072.301	14.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,156.80810	1.15681	1,189.19850	1.18920	1,156.808	15.03	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	321.76090	0.32176	319.43650	0.31944	321.761	17.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	252.23390	0.25223	250.94690	0.25095	252.234	18.51	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	250.43110	0.25043	249.16830	0.24917	250.431	18.53	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.46450	18.46450	18.41610	18.41610		14.92	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10374	0.10374	0.10338	0.10338		14.76	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10545	0.10545	0.10505	0.10505		15.84	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10915	0.10915	0.10867	0.10867		17.00	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.64180	14.64180	14.56730	14.56730		11.86	14,422,173.00	985	80,760.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	33.45370	0.03345	48.35700	0.04836	33.454	11.35	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	37.58190	0.03758	56.16760	0.05617	37.582	11.20	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	92.54100	0.09254	124.82960	0.12483	92.541	11.33	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	174.60360	0.17460	215.60360	0.21560	174.604	11.59	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	387.02780	0.38703	355.08270	0.35508	387.028	11.65	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	417.60710	0.41761	478.77890	0.47878	417.607	12.36	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	20.92310	0.02092	22.45710	0.02246	20.923	16.03	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	19.16570	0.01917	20.61330	0.02061	19.166	16.10	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.87220	14.87220	14.79400	14.79400		13.28	0.00	0	11,857.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	245.89710	0.24590	280.41470	0.28041	245.897	12.54	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	257.35390	0.25735	292.50050	0.29250	257.354	12.58	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	165.90180	0.16590	167.20990	0.16721	165.902	16.03	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.10620	15.10620	15.02280	15.02280		14.04	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.37260	15.37260	15.28260	15.28260		14.57	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			488.05100	488.05100	490.73800	490.73800			0.00	0	0.00
AL12	On 07/08/2014	Index Future			495.13900	495.13900	497.87100	497.87100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.69400	502.69400	505.46500	505.46500			0.00	0	0.00
AL37	On 08/05/2014	Index Future			414.48400	414.48400	415.55500	415.55500			0.00	0	0.00
AL37	On 07/08/2014	Index Future			420.50300	420.50300	421.59400	421.59400			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			489.41500	489.41500	491.56300	491.56300			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			496.52200	496.52200	498.70700	498.70700			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			444.97000	444.97000	446.70400	446.70400			17,798,800.00	4	704.00
ALBI	On 07/08/2014	Index Future			451.43200	451.43200	453.19700	453.19700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014	Index Future			458.32000		458.32000		460.10900	460.10900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.87680		9.87680		9.84760	9.84760		11.49	2,498,830.40	253	10,646.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	17.73550		0.01774		17.43900	0.01744	17.735	12.21	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	284.36110		0.28436		264.56300	0.26456	284.361	11.25	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	18.77060		0.01877		17.43880	0.01744	18.771	13.31	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96860		9.96860		9.93760	9.93760		12.31	0.00	0	10,218.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06310		10.06310		10.02850	10.02850		12.70	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	168.09530		0.16810		174.98940	0.17499	168.095	12.63	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	423.92300		0.42392		405.31520	0.40532	423.923	12.70	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	195.56180		0.19556		186.22280	0.18622	195.562	13.53	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17130		10.17130		10.13200	10.13200		12.89	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.61380		9.61380		9.60460	9.60460		12.02	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.74410		9.74410		9.73260	9.73260		13.15	0.00	0	100.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			37.92330		37.92330		-47.69380	-47.69380			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			662.16610		662.16610		672.80900	672.80900			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			730.78450		730.78450		741.97360	741.97360			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			136.78200		136.78200		106.08580	106.08580			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			624.75110		624.75110		635.25930	635.25930			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			85.71880		85.71880		87.07920	87.07920			0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			38.90280		38.90280		39.84220	39.84220			0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			94.67960		94.67960		256.92250	256.92250			0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.04330		12.04330		11.97040	11.97040		12.58	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.24460		12.24460		12.16800	12.16800		13.94	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.68130		12.68130		12.59380	12.59380		15.33	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.69490		1.69490		1.68830	1.68830		12.89	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.71750		1.71750		1.71040	1.71040		13.84	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			120.88186		120.88186		120.29343	120.29343			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			122.65234		122.65234		122.05679	122.05679			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		9.60079	82.87014		9.54136	83.31596			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future		9.70098	83.96536		9.63949	84.41884			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.79858	81.46359		9.73516	81.92359			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		443.65600	443.65600		445.30800	445.30800			0.00	0	314.00
GOVI	On 07/08/2014	GOVI		450.09800	450.09800		451.78100	451.78100			0.00	0	220.00
GOVI	On 06/11/2014	GOVI		456.96600	456.96600		458.67200	458.67200			0.00	0	0.00
I2025	On 08/05/2014	Bond Future		114.59177	114.59177		114.08141	114.08141			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		115.14312	115.14312		114.62669	114.62669			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		116.65993	116.65993		116.00145	116.00145			8,866,154.68	76	334.00
I2038	On 07/08/2014	Bond Future		117.10071	117.10071		116.43414	116.43414			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		114.36860	114.36860		114.09769	114.09769			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future		116.04355	116.04355		115.77008	115.77008			0.00	0	0.00
I2046	On 06/11/2014	Bond Future		116.48643	116.48643		116.20811	116.20811			0.00	0	0.00
I2050	On 08/05/2014	Bond Future		123.98314	123.98314		121.85517	121.85517			49,593,256.00	400	1,300.00
I2050	On 07/08/2014	Bond Future		124.39100	124.39100		122.23361	122.23361			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		209.38100	209.38100		208.32600	208.32600			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future		212.44800	212.44800		211.38000	211.38000			0.00	0	90.00
IGOV	On 06/11/2014	Index Future		215.71500	215.71500		214.63000	214.63000			0.00	0	0.00
ILBI	On 08/05/2014	Index Future		567.56100	567.56100		564.68600	564.68600			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		575.73200	575.73200		572.81600	572.81600			0.00	0	210.00
IR CANDO ICAA	On 08/05/2014	Can-Do Interest Rate		140.01788	140.01788		140.00417	140.00417			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/04/2014	Jibar Tradeable Future		5.75000	94.25000		5.73000	94.27000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future		5.85000	94.15000		5.79000	94.21000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		6.02000	93.98000		5.92000	94.08000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		6.09000	93.91000		5.99000	94.01000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.26000	93.74000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.35000	93.65000		6.21000	93.79000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.73000	93.27000		6.60000	93.40000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		7.01000	92.99000		6.90000	93.10000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.29000	92.71000		7.17000	92.83000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.50000	92.50000		7.38000	92.62000			0.00	0	0.00



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 15/12/2015		Jibar Tradeable Future	7.69000	92.31000		7.55000	92.45000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.88000	92.12000		7.72000	92.28000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.13650	9.13650		9.11620	9.11620		8.80	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.20580	9.20580		9.18360	9.18360		10.68	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.38850	1.38850		1.38790	1.38790			0.00	0	680.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.38830	1.38830		1.38780	1.38780			0.00	0	125.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.72840	9.72840	0.10276	9.76410	9.76410		15.09	0.00	0	0.00
R157	On 08/05/2014		Bond Future	6.77294	110.61887		6.69570	110.72234		1.59	1,084,175,544.87	9,801	20,051.00
R157	On 07/08/2014		Bond Future	6.98457	112.22525		6.88691	112.33162		1.38	0.00	0	12,800.00
R157	On 06/11/2014		Bond Future	7.24494	107.12462		7.11704	107.23205		1.23	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	8.33752	120.78220		8.26776	121.38377		10.77	700,536,760.00	5,800	55,841.00
R186	On 08/05/2014	7.50	Call	20.70000	0.02070		37.38000	0.03738	20.700	10.40	0.00	0	1,933.00
R186	On 08/05/2014	8.25	Call	1,058.49000	1.05849	1,357.69000	1.35769	1,058.490	10.68	0.00	0	10,000.00	
R186	On 08/05/2014	8.40	Call	1,687.33000	1.68733	2,072.39000	2.07239	1,687.330	10.73	0.00	0	1,000.00	
R186	On 08/05/2014	8.50	Call	2,202.87000	2.20287	2,639.34000	2.63934	2,202.870	10.77	0.00	0	900.00	
R186	On 08/05/2014	8.50	Put	818.35000	0.81835	653.25000	0.65325	818.350	10.77	0.00	0	1,933.00	
R186	On 08/05/2014	8.75	Call	3,774.52000	3.77452	4,305.35000	4.30535	3,774.520	10.91	0.00	0	6,000.00	
R186	On 08/05/2014	8.80	Put	243.57000	0.24357	185.58000	0.18558	243.570	10.94	0.00	0	900.00	
R186	On 08/05/2014	9.00	Put	92.26000	0.09226	68.47000	0.06847	92.260	11.05	0.00	0	400.00	
R186	On 08/05/2014	9.10	Put	54.20000	0.05420	39.78000	0.03978	54.200	11.11	0.00	0	1,500.00	
R186	On 08/05/2014	9.25	Put	23.02000	0.02302	16.66000	0.01666	23.020	11.20	0.00	0	10,000.00	
R186	On 08/05/2014	9.75	Put	0.69000	0.00069	0.48000	0.00048	0.690	11.34	0.00	0	6,000.00	
R186	On 07/08/2014		Bond Future	8.42182	117.24296		8.34933	117.85481		11.71	0.00	0	10.00
R186	On 07/08/2014	8.92	Put	1,488.55000	1.48855	1,330.85000	1.33085	1,488.550	11.92	0.00	0	840.00	
R186	On 06/11/2014		Bond Future	8.49919	119.03295		8.42411	119.65352		11.68	0.00	0	0.00
R186	On 06/11/2014	9.17	Put	2,078.17000	2.07817	1,912.17000	1.91217	2,078.170	12.03	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	283.12959	283.12959		283.09784	283.09784			0.00	0	1,912.00
R197	On 07/08/2014		Bond Future	281.45634	281.45634		281.42777	281.42777			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

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 08/05/2014	Bond Future			6.34086		104.83901		6.26487	104.88431		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.62621		101.95045		6.49401	101.99772		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 08/05/2014	Bond Future			224.25012		224.25012		221.58384	221.58384		10.29	10,315,505.52	46	44,640.00
R202	On 07/08/2014	Bond Future			224.44296		224.44296		221.74064	221.74064		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			8.18399		98.85508		8.11420	99.28069		9.44	6,919,855.60	70	12,906.00
R2023	On 07/08/2014	Bond Future			8.27566		100.18020		8.20274	100.61370		9.78	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.36394		97.78947		8.28799	98.22911		10.10	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			7.52077		103.42493		7.46092	103.60140		4.44	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	24.05000		0.02405		36.82000	0.03682	24.050	4.28	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	334.52000		0.33452		416.95000	0.41695	334.520	4.38	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.66797		104.92682		7.60210	105.10719		4.09	0.00	0	100.00
R203	On 07/08/2014	Bond Future	6.84	Call	214.14000		0.21414		249.51000	0.24951	214.140	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.81801		102.36432		7.74576	102.54691		4.02	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	348.16000		0.34816		390.01000	0.39001	348.160	3.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	427.18000		0.42718		475.88000	0.47588	427.180	3.87	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.97969		103.98251		7.89940	104.16822		3.89	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,138.56000		1.13856		1,223.34000	1.22334	1,138.560	3.84	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			8.80772		95.42834		8.74311	95.94797			187,993,829.80	1,970	3,961.00
R2030	On 07/08/2014	Bond Future			8.89575		92.80647		8.82885	93.33495			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.97311		94.22387		8.90416	94.75986			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.99599		97.60539		8.94144	98.11187			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.07867		94.76462		9.02229	95.27973			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.15143		96.09507		9.09344	96.61761			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.75662		104.05794		7.68673	104.32647		5.68	0.00	0	30,909.00
R204	On 07/08/2014	Bond Future			7.88557		101.53613		7.81049	101.80985		5.70	0.00	0	100.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,506.69000		1.50669		1,368.83000	1.36883	1,506.690	5.66	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.00755		103.08623		7.92718	103.36356		5.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,723.09000		1.72309		1,592.78000	1.59278	1,723.090	5.44	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

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 08/05/2014	Bond Future			9.07839		98.29887		9.01872	98.90788			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.15334		99.60519		9.09176	100.22436			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.22518		96.70089		9.16182	97.32902			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			7.96359		99.13969		7.90400	99.40280		6.81	0.00	0	20,188.00
R207	On 07/08/2014	Bond Future			8.08391		96.93828		8.02057	97.20648		7.18	0.00	0	0.00
R207	On 06/11/2014	Bond Future			8.19175		98.41837		8.12481	98.69016		7.03	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			8.06763		93.92510		8.00291	94.24821		8.16	281,775.30	3	11,694.00
R208	On 07/08/2014	Bond Future			8.17130		95.28906		8.10320	95.61801		8.32	0.00	0	0.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,546.40000		1.54640	1,412.38000	1.41238	1,546.400	1,546.400	8.33	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.26957		93.34480		8.19816	93.67829		8.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,852.85000		1.85285	1,723.32000	1.72332	1,852.850	1,852.850	8.38	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			8.92312		75.19960		8.86346	75.65624		16.46	375,998,000.00	5,000	22,578.00
R209	On 08/05/2014	Bond Future	8.50	Call	289.32000		0.28932	391.49000	0.39149	289.320	289.320	16.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,648.88000		1.64888	1,948.14000	1.94814	1,648.880	1,648.880	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	166.84000		0.16684	135.54000	0.13554	166.840	166.840	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	92.39000		0.09239	74.39000	0.07439	92.390	92.390	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	51.50000		0.05150	41.18000	0.04118	51.500	51.500	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	30.78000		0.03078	24.50000	0.02450	30.780	30.780	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			8.99695		76.29166		8.93547	76.75587		17.17	0.00	0	0.00
R209	On 06/11/2014	Bond Future			9.06635		74.30926		9.00318	74.78013		17.83	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			167.85737		167.85737		167.04676	167.04676			0.00	0	719.00
R210	On 07/08/2014	Bond Future			170.31576		170.31576		169.49530	169.49530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014		Bond Future	127.57338	127.57338		127.56124	127.56124			0.00	0	390.00
R211	On 07/08/2014		Bond Future	127.87744	127.87744		127.86672	127.86672			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	133.05543	133.05543		133.04067	133.04067			23,949,977.40	180	21,797.00
R212	On 07/08/2014		Bond Future	133.28708	133.28708		133.27383	133.27383			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	8.77957	85.90613		8.71489	86.40690		14.18	0.00	0	27,968.00
R213	On 07/08/2014		Bond Future	8.85788	87.15358		8.79108	87.66274		14.90	0.00	0	0.00
R213	On 06/11/2014		Bond Future	8.93292	84.94214		8.86414	85.45863		15.63	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014		Bond Future	8.99761	76.15596		8.94298	76.59208		16.86	0.00	0	5,055.00
R214	On 07/08/2014		Bond Future	9.06986	77.16879		9.01354	77.61230		17.74	0.00	0	0.00
R214	On 06/11/2014		Bond Future	9.13896	75.05973		9.08110	75.50955		18.69	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	20,871.07000	20,871.07000		20,781.42000	20,781.42000			0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future	4.91730	4.91730		4.92820	4.92820		11.21	0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future	4.87570	4.87570		4.88680	4.88680		11.62	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>3,291,104,155.27</b>	<b>101,074</b>	<b>3 441 551.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016		Spot Bond	0.00000	100.32063		0.00000	100.30333			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.26000	106.73768		7.18500	106.79426			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.44620		0.00000	100.42660			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.90500	102.04967		8.83500	102.30321			0.00	0	3,500,000,000.00
AA06	On 15/04/2021		Spot Bond	100.00000	0.27550		100.00000	100.00000			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.49000	100.02534		9.49000	9.49000			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	101.03391		0.00000	101.01282			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	101.14018		0.00000	101.11900			0.00	1,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.77000	97.97080		9.70000	98.19142			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.56000	100.91703		7.48500	100.96445			0.00	0	201,200,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.53631		0.00000	101.51478			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	9.07500	107.79365		9.01500	107.92731			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.57000	133.54396		1.57000	133.50878			29,987,000,000.00	19,100,000	19,100,000.00
ABCP13	On 07/12/2023	Spot Bond	2.23000	268.15980		2.23000	268.08432			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.01386		0.00000	100.99347			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.02558		0.00000	101.00727			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.58895		0.00000	100.56922			0.00	600,000,000	300,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.61334		0.00000	100.59279			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.62946		0.00000	100.60836			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.75594		0.00000	101.73872			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.12266		0.00000	100.10424			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.12599		0.00000	100.10710			0.00	3,500,000,000	3,500,000,000.00
ABL10A	On 15/03/2015	Spot Bond	8.02000	103.98996		7.94500	104.03442			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.28533		0.00000	101.26266			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.00500	101.07040		7.93500	101.08025			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.74461		0.00000	100.72420			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.16640		0.00000	101.14521			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.03397		0.00000	100.08499			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00582		0.00000	99.98408			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.15582		0.00000	100.13264			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.46174		0.00000	100.44046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000	100.53140		0.00000	100.50808			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	101.05067		0.00000	101.02821			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.58079		0.00000	100.55408			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	6.02000	134.31322		6.02000	134.26152			68,628,000,000.00	11,400,000	11,400,000.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	125.80913		2.93000	125.77143			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.32000	113.31478		4.32000	113.27655			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.17000	99.42954		5.17000	99.39358			7,755,000,000,000.00	1,500,000,000	500,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.88500	103.63033		5.88500	103.59087			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.47500	111.69457		11.41500	111.78227			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.06301		0.00000	100.03162			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.42021		0.00000	100.39346			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.44271		0.00000	100.41460			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.46382		0.00000	100.43440			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.82000	109.22319		4.82000	109.18480			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	59.04322		100.00000	58.90018			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000	165.82326		1.97000	165.77774			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.39943		2.76000	157.35286			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	170.34360		2.00000	170.29671			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	177.16563		1.90000	174.97306			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.47125	73.48376		8.41125	73.62168			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.47125	73.48376		8.41125	73.62168			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	100.47229		0.00000	100.45155			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	100.16464	0.00000	100.14586			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.03584	0.00000	100.01800			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	7.54500	103.55559	7.47500	103.58087			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	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	100.36945	0.00000	100.35061			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.55000	108.99140	7.47500	109.07401			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	99.99984	0.00000	99.98029			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	2.53000	104.25583	2.57500	103.77794			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.43000	153.25565	2.47000	152.49862			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.42000	204.50675	2.50000	202.08857			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	9.76500	89.19337	9.69500	89.54869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	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	102.44681	0.00000	102.42688				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	98.18500	0.00000	98.38500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.51000	0.00000	111.12000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.77000	108.56015	9.70000	109.05528				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.45000	0.00000	109.04000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.71500	108.97117	9.64500	109.46926				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.21000	87.85641	9.14500	88.13805				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	9.81000	108.26267	9.74000	108.75564				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	100.74698	0.00000	100.72621				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.56951	0.00000	101.54802				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.77500	104.38931	8.71500	104.56514				0.00	0	10,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.21500	101.26565	9.15000	101.57311				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.21000	104.87551	7.13500	104.92985			57,680,000,000,000.00	8,000,000,000	13,354,000,000.00	



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	9.26000	98.17340		9.20000	98.41700			0.00	0	4,713,700,000.00
ABS7	On 11/09/2026	Spot Bond	10.01000	92.35572		9.94000	92.79446			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.91000	103.30388		7.83500	103.41581			4,746,000,000,000.00	600,000,000	300,000,000.00
ABSI1	On 11/06/2014	Spot Bond	2.27000	129.99424		2.27000	129.95750			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000	272.10928		2.04000	272.03410			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.51000	125.21902		1.51000	125.18619			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.03500	127.95246		2.03500	127.91707			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	41.49093		100.00000	41.38932			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.71000	103.41711		11.63500	103.48219			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.45319		0.00000	101.42665			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.75656		100.00000	3.74746			0.00	0	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.49052		0.00000	101.46329			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.01974		0.00000	101.98273			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.39087		100.00000	22.33662			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.41585		0.00000	101.38999			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.40789		11.00000	62.39005			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.33015		100.00000	14.29544			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	100.61098		0.00000	100.58818			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.67132		0.00000	100.64626			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.58405		0.00000	100.56225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	100.60225	0.00000	100.57977				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.61026	0.00000	100.58748				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.67954	0.00000	101.65669				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.67954	0.00000	101.65669				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.68946	0.00000	101.66649				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.56952	0.00000	100.54826				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.68946	0.00000	101.66649				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	101.66960	0.00000	101.64689				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.56166	0.00000	88.54300				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.55925	0.00000	100.53837				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.43547	0.00000	100.41443				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.59138	0.00000	100.56931				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.60935	0.00000	100.58660				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.61659	0.00000	100.59357				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.60205	0.00000	100.57957				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.56952	0.00000	100.54827				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.71500	101.95989	9.65500	102.19525				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	99.72756	0.00000	101.57967				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.41909	0.00000	102.27570				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	82.18756	0.00000	82.16750				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	159.43545	0.00000	158.06298				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	159.44614	0.00000	158.07311				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.58399	0.00000	100.56219				0.00	0	0.00

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	101.11103		0.00000	101.09151			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	101.11103		0.00000	101.09151			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.97108		0.00000	100.95116			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.56578		0.00000	100.54466			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.56141		0.00000	100.54045			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.63345		0.00000	101.61512			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.91693		0.00000	100.89588			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.63307		0.00000	101.61477			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.66544		0.00000	101.64285			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.28831		0.00000	102.26628			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.61871		0.00000	100.59780			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.68106		0.00000	102.66241			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.46733		0.00000	100.44616			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.58620		0.00000	100.56431			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.57474		0.00000	100.55329			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.51643		0.00000	100.49716			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.50401		0.00000	100.48520			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.52812		0.00000	100.50841			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.57328		0.00000	100.55189			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.54776		0.00000	100.52731			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.51863		0.00000	100.49927			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.52666		0.00000	100.50701			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.73469		10.23000	100.70738			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond		0.00000	100.53451		0.00000	100.51456			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.52228		0.00000	100.50279			0.00	0	0.00
ACL164	On 20/06/2014	Spot Bond		0.00000	100.71529		0.00000	100.68861			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	113.82343		0.00000	113.78211			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.84500	102.94371		9.77500	103.19577			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.57103		0.00000	100.54971			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	111.64193		1.75000	111.55197			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.52593		0.00000	100.50630			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.52720		0.00000	100.50752			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.55567		0.00000	100.53474			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.57366		0.00000	100.55206			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.53766		0.00000	100.51741			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.57006		0.00000	100.54860			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	101.25905		0.00000	101.23978			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	102.67285		0.00000	102.65455			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.59679		0.00000	102.57980			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.57725		0.00000	100.55552			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.86096		0.00000	101.84057			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.57006		0.00000	100.54860			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.55820		0.00000	100.53736			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.58901		0.00000	100.56702			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.59846		0.00000	100.57612			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.52212		0.00000	100.50262			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.53307		0.00000	100.51317			0.00	0	0.00

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	100.60073	0.00000	100.57831			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.59020	0.00000	100.56798			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.63112	0.00000	100.60738			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.55927	0.00000	100.53821			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.62538	0.00000	100.60185			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.09687	0.00000	103.07529			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.63112	0.00000	100.60738			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.28231	0.00000	92.26405			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.60241	0.00000	100.57974			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.60241	0.00000	100.57974			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	117.67651	0.00000	116.67797			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	118.51748	0.00000	117.51166			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.52324	0.00000	100.50354			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.51819	0.00000	100.49868			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.00445	0.00000	100.98616			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.53190	0.00000	100.51187			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.53406	0.00000	100.51394			0.00	0	30,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.55567	0.00000	100.53474			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.52396	0.00000	100.50423			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.52324	0.00000	100.50354			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.57746	0.00000	100.55591			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.44765	0.00000	101.42646			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.63185	0.00000	101.60994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP05	On 26/05/2014	Spot Bond	0.00000	100.81575		0.00000	100.79944			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.82534		0.00000	100.80884			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	9.90959		100.00000	9.88478			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.02515		0.00000	101.00563			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.13454		0.00000	101.11296			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.20739		0.00000	101.18443			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	99.88729		0.00000	99.86810			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	99.87528		0.00000	99.85408			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	99.85932		0.00000	99.83545			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	99.88359		0.00000	99.86422			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.41000	96.63282		8.35000	96.71744			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	99.84900		0.00000	99.82387			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	99.82360		0.00000	99.79426			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.82500	99.77294		8.75500	100.02284			0.00	0	10,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.41000	118.99726		9.34000	119.42630			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	83.93417		100.00000	83.74556			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.40000	107.12516		7.32500	107.24009			0.00	0	2,582,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	68.25182		100.00000	68.08281			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	17.00228		100.00000	16.96444			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.68000	160.27384		2.72000	159.52480			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.74577		0.00000	100.72530			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.69974		0.00000	100.68197			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.08903		0.00000	100.07121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.65142		0.00000	100.63344			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.26123		0.00000	101.23368			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.50182		0.00000	100.48314			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		100.55774		0.00000	100.53749			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.55338		0.00000	100.52661			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.31790		0.00000	100.29337			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
BAR001	On 12/06/2018	Spot Bond	0.00000		100.65790		0.00000	100.63909			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.48716		0.00000	100.46880			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.47993		0.00000	100.46185			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.35043		0.00000	100.33038			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.31500		102.13062		9.24500	102.35925			0.00	0	170,000,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.57847		0.00000	100.56196			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.89548		0.00000	100.87837			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.95495		0.00000	101.93694			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.43255		0.00000	101.41426			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.84885		0.00000	100.82853			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.78500		102.36423		9.72000	102.64800			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		7.51000	106.09792		7.43500	106.18287			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.31451		0.00000	100.29152			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.28638		0.00000	100.26541			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.98500	100.64403		7.91500	100.65443			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.22500	102.45081		9.16500	102.60261			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.31907	101.80525		11.21234	101.88498			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.19401	100.72241		11.13533	100.73810			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.24265	100.66053		11.18210	100.67820			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.45288		0.00000	100.42411			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.28926	100.55591		11.22668	100.58095			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.20149	99.26350		12.10721	99.50785			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.46364		0.00000	100.43419			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.46364		0.00000	100.43419			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.46371		0.00000	100.43426			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.56907	99.90193		11.46234	99.97935			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.45310	100.54620		11.37451	100.59436			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.19401	100.72241		11.13533	100.73810			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.43059	100.61205		11.32134	100.70538			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.61351	100.15801		10.51404	100.25372			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.44003		0.00000	100.41206			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.43184		0.00000	100.40436			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.43184		0.00000	100.40436			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.40868		0.00000	100.38265			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99391		0.00000	99.99391			0.00	0	0.00



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		10.87063	99.88610		10.84597	99.89559			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.00000	98.08901		11.94000	98.21291			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.41921		0.00000	100.39253			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.92500	95.68599		11.86500	95.81851			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99391		0.00000	99.99391			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.39932		0.00000	100.37392			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.40406		9.28000	100.37876			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.42553		0.00000	100.39845			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.71500	98.13855		11.64500	98.24661			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.41289		0.00000	100.38661			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.42342		0.00000	100.39647			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.42342		0.00000	100.39647			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.85749		0.00000	99.85749			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.40783		0.00000	100.38187			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.43117		0.00000	100.40375			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.77365		0.00000	100.75548			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99391		0.00000	99.99391			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.43117		0.00000	100.40375			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.40868		0.00000	100.38266			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.41649		0.00000	100.39001			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.43126		0.00000	100.40384			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.31117		0.00000	100.29131			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.31907	101.91382		14.21234	101.98371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.57832	100.18296		15.48211	100.35101			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.48375	100.25035		14.38965	100.34616			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.55936		0.00000	100.52383			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.55936		0.00000	100.52383			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.55936		0.00000	100.52383			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.58011		0.00000	100.54328			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.48638		0.00000	100.45547			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.28736		100.00000	15.25835			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.43786		100.00000	19.39025			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.69063		100.00000	17.64731			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.92014		100.00000	10.89340			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.94200		100.00000	10.91549			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.20297		100.00000	13.17064			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.44015		100.00000	11.41213			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	52.90001		100.00000	52.90000			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	99.98397		0.00000	99.96780			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.46384		0.00000	100.43440			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.47455		0.00000	100.44443			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.94000	174.19480		1.94000	174.14708			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.33000	142.83318		8.26000	144.15450			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.33000	143.18284		8.26000	144.49488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.71500	95.19624		8.64500	95.71733			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.55805		0.00000	101.53393			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.84621		0.00000	100.82503			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.53992		0.00000	100.51977			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.36500	96.26341		8.29500	96.46797			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.36458		0.00000	102.34700			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.55027		0.00000	101.53090			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.58517		0.00000	101.56538			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.70148		0.00000	101.68030			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.81778		0.00000	101.79521			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	102.14313		0.00000	102.11666			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.57052		100.00000	16.52948			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.42947		0.00000	101.41060			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.50211		0.00000	101.48227			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.53323		0.00000	101.51298			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.54361		0.00000	101.52322			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.66810		0.00000	101.64604			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.83403		0.00000	101.80976			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.37110		100.00000	10.34542			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.37110		100.00000	10.34542			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.56485		0.00000	100.54593			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.60954		0.00000	100.58913			0.00	0	0.00

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	100.62173		0.00000	100.60090			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.77500	100.81477		8.71500	100.94300			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.65826		0.00000	100.63621			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.72303		0.00000	100.69880			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	9.28320		100.00000	9.26071			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.47500	103.04760		6.40500	103.05157		128,620,695,000,000.00	19,864,200,000	6,691,400,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	101.54689		0.00000	101.52898			0.00	0	10,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.98492		0.00000	99.96985			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.05910		0.00000	98.04162			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.59101		0.00000	99.57528			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.20695		0.00000	99.19109			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.52845		0.00000	97.51093			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.91984		0.00000	100.90278			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.07393		0.00000	101.05399			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.91121		0.00000	100.89384			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.95943		0.00000	100.94116			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.04704		0.00000	101.02711			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.41099		0.00000	101.38415			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.01012		0.00000	101.97258			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	40.33575		100.00000	40.23804			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	18.23585		100.00000	18.19119			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.56674		0.00000	100.54687			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	101.14475		0.00000	101.12427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond		7.80500	108.63169		7.73500	108.64658			0.00	0	100,000.00
CBL08	On 02/11/2016	Spot Bond		9.87500	115.71779		9.81500	115.82730			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond		0.00000	102.16348		0.00000	102.13368			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond		0.00000	101.56195		0.00000	101.54372			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.52500	106.48504		9.46500	106.56892			0.00	0	650,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.62500	100.20787		11.55500	100.41161			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	102.00849		0.00000	101.98032			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.87500	101.15798		11.80500	101.37509			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.34896		0.00000	101.32880			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.76500	103.02018		9.70500	103.14931			0.00	0	10,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	101.41436		0.00000	101.38647			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.31500	96.73710		12.24500	96.96623			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.47624		0.00000	101.45558			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.91767		0.00000	100.88965			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.35902		0.00000	101.33918			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.53500	94.82676		10.47000	95.06977			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.16000	118.07690		10.09000	118.49736			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.01000	114.04640		9.94000	114.48777			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.34000	113.24245		9.27000	113.72850			1,868,000,000,000.00	200,000,000	4,804,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.11328		0.00000	101.08312			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.12500	100.47908		12.06500	100.54855			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	101.46739		0.00000	101.44268			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.55421		0.00000	100.52613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond	0.00000	101.76571		0.00000	101.73710			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	99.78324		0.00000	99.74675			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	99.75160		0.00000	99.70985			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.00242		0.00000	100.97786			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.07825		0.00000	101.05507			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.96615		0.00000	101.93013			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.94530		0.00000	101.90967			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.05545		0.00000	102.01778			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.37712		0.00000	101.35451			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	102.24093		100.00000	101.97188			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	102.24093		100.00000	101.97188			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	102.24093		100.00000	101.97188			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.58408		0.00000	100.56228			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	102.24093		100.00000	101.97188			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.70548		0.00000	101.68745			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.79587		0.00000	100.76920			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.90206		10.11000	102.87403			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.79587		0.00000	100.76920			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.17719		0.00000	100.15684			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	115.53612		2.76000	115.50187			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	115.43085		3.14000	115.39551			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.03787		8.25000	101.01568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.79587		0.00000	100.76920			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.79587		0.00000	100.76920			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	115.03990		3.10000	115.00489			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	114.96653		2.40000	114.93372			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.82652		0.00000	100.79566			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.37288		0.00000	100.35702			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.03608		0.00000	100.01813			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.61000	99.77827		8.53500	99.92097			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.01966		0.00000	100.07369			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.01831		0.00000	100.07262			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	99.87523		0.00000	99.85446			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	99.88153		0.00000	99.86140			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.66000	99.87383		8.58500	100.01692			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.66000	99.87383		8.58500	100.01692			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	8.71000	102.96334		8.63500	103.11369			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.59864		0.00000	100.57630			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.66119		0.00000	100.63651			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	99.98174		0.00000	99.96354			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	99.98174		0.00000	99.96354			0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond	100.17539	91.89410		100.17539	91.68056			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000	100.85651	0.00000	100.82780				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.19795	0.00000	101.17831				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.60717	0.00000	100.58451				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.99669	0.00000	100.97704				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.06174	0.00000	101.04080				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.29573	9.35000	101.27016				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.29573	9.35000	101.27016				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.97717	0.00000	100.95753				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.97989	0.00000	100.96019				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	101.64220	0.00000	101.60972				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.63053	0.00000	100.61130				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.61048	0.00000	101.57863				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.40288	0.00000	100.38341				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.40288	0.00000	100.38341				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.40288	0.00000	100.38341				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.40288	0.00000	100.38341				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.40288	0.00000	100.38341				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.41310	0.00000	100.39314				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.42993	0.00000	100.40916				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.42993	0.00000	100.40916				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.42993	0.00000	100.40916				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.42993	0.00000	100.40916				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.42993	0.00000	100.40916				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.43276	0.00000	100.41185			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.64500	100.55856	9.57500	100.80367			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	101.06790	0.00000	101.04865			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.54909	0.00000	101.52786			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.68236	0.00000	100.65689			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	101.52067	0.00000	101.49003			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.54846	0.00000	100.52782			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.54486	0.00000	100.52435			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.55863	0.00000	100.53778			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.00763	0.00000	100.98782			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.18097	0.00000	101.15720			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.55718	0.00000	100.53638			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.12088	0.00000	104.10100			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.83007	0.00000	100.80930			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.44746	0.00000	100.42781			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.38208	0.00000	100.36265			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.53045	0.00000	100.51048			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.61319	0.00000	100.59011			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.61319	0.00000	100.59011			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.61319	0.00000	100.59011			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.61319	0.00000	100.59011			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.33887	0.00000	101.31826			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.97094	0.00000	100.95012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.76718		0.00000	100.74383			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.49497		0.00000	100.47108			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.83486		0.00000	102.81597			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.37142		0.00000	100.34777			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.48932		0.00000	100.46571			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.22373		0.00000	100.19965			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.64012		0.00000	100.61623			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.37147		0.00000	100.34782			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.37147		0.00000	100.34782			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.36643		0.00000	100.34307			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	120.39713		0.00000	123.51119			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.17539		0.00000	102.15505			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	120.32305		0.00000	123.21419			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	119.94588		0.00000	123.08503			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	120.26578		0.00000	123.27495			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	118.05624		0.00000	121.16196			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	118.77184		0.00000	121.76346			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.38823		0.00000	101.36486			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.04500	95.80783		10.97500	96.14106			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.56500	92.50492		11.49500	92.83956			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.34949		0.00000	100.32718			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.63973		0.00000	100.61565			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.35523		0.00000	101.33241			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	99.83042		0.00000	99.80927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond		0.00000	101.73288		0.00000	101.70913			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	104.05517		8.80500	104.03040			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.55927		0.00000	100.53821			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.46756		0.00000	101.44625			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	115.77334		0.00000	118.57484			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.58589		0.00000	100.56383			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.59666		0.00000	100.57421			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.63830		0.00000	100.61428			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.58370		0.00000	100.56150			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.81474		0.00000	100.78388			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.81474		0.00000	100.78388			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.81474		0.00000	100.78388			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.67146		0.00000	100.64640			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.42251		0.00000	100.40394			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	99.89849		0.00000	99.88118			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.34949		0.00000	100.32718			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	104.47250		0.00000	107.26015			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	104.62835		0.00000	107.39116			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.42926		0.00000	100.41026			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.56147		0.00000	101.53943			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.74344		0.00000	100.71547			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.35161		0.00000	100.32918			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.85453		0.00000	100.82263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond	0.00000	100.70030	0.00000	100.67416				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.53308	0.00000	100.51318				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.61821	0.00000	100.59494				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.54446	0.00000	101.52265				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	101.31873	0.00000	101.29788				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	100.42619	0.00000	100.40732				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.34100	0.00000	100.31923				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.44672	0.00000	101.42664				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	101.32943	0.00000	101.30265				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	101.32943	0.00000	101.30265				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.93176	0.00000	100.91137				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.84519	0.00000	100.81341				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	101.43194	0.00000	101.40311				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	101.38412	0.00000	101.35625				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.52055	0.00000	101.49880				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	99.83152	0.00000	99.81049				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.50738	0.00000	100.48826				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	100.70089	10.55000	100.61653				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.22500	102.69932	10.15500	103.05365				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.53912	0.00000	100.51860				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.76561	0.00000	101.73969				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.36500	104.32218	12.29500	104.62550				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.68334	0.00000	101.65632				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	12.39500		103.89438		12.32500	104.17314			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.82500		103.41519		10.75500	103.69695			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.34058		0.00000	101.31366			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		99.70880		0.00000	100.91070			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.75746		0.00000	100.73181			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.34588		0.00000	100.32239			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		38.71664		7.01000	38.70946			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		150.45895		0.00000	152.08127			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	8.71500		132.90951		8.64500	133.37568			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.33000		142.83318		8.26000	144.15450			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.33000		143.18284		8.26000	144.49488			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		89.43161		0.00000	89.41246			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		89.34125		0.00000	89.32194			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.13133		0.00000	100.03123			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.13133		0.00000	100.03123			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.60589		0.00000	100.58327			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.56514		0.00000	100.54405			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.57321		0.00000	100.55182			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.13068		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.57006		0.00000	100.54860			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.83042		0.00000	99.80927			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.51675		0.00000	100.49729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	100.00000		0.92234	100.00000	1.15072				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.12656	0.00000	101.10343				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	100.00000		1.54797	100.00000	1.54308				0.00	0	12,500,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.16000		104.49353	9.08500	104.56712				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.22500		102.48387	9.16500	102.66059				0.00	0	713,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.44500		114.59886	10.38000	114.97092				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.51000		107.25608	8.43500	107.34777				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.03500		104.34732	9.97000	104.64722				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.35500		93.15656	10.28500	93.51519				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.06000		94.30687	10.99000	94.75087				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.06000		92.09657	10.99000	92.52404				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.93314	0.00000	100.91315				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.95243	0.00000	100.93204				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.87237	0.00000	100.85235				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.39955	0.00000	101.37997				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.78593	0.00000	102.77019				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35500		101.15566	11.29000	101.48359				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.93712	100.00000	10.91062				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.35945	0.00000	101.34175				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.50000		95.51157	8.44000	95.66131				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.79817	0.00000	100.78172				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.69887	0.00000	100.68244				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.73320	0.00000	100.71340				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.21157	0.00000	101.19475				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000	100.03194	0.00000	100.00000				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.74201	0.00000	100.71410				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	99.72913	0.00000	99.69537				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	100.35810	0.00000	100.32997				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.37547	0.00000	100.34600				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.39000	119.96798	7.31500	120.10640				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.73500	104.95690	8.67500	105.20719				61,145,000,000.00	7,000,000	2,405,500,000.00
DV23	On 27/02/2023	Spot Bond	9.10500	106.67087	9.03500	107.08057				63,735,000,000.00	7,000,000	3,753,860,000.00
DV24	On 18/02/2024	Spot Bond	9.21500	104.53319	9.14500	104.96448				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.70500	104.63761	9.64000	105.12944				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.60665	0.00000	100.58999				0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.63493	0.00000	100.61780				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.99231	0.00000	100.97457				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.51815	0.00000	100.50018				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.34500	127.57915	8.28500	127.88536				0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.81866	0.00000	100.78663				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.42465	0.10000	132.39507				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.86000	121.80322	1.90000	121.19868				1,860,000,000,000.00	1,000,000,000	5,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.87000	109.25740	1.91000	108.64634				0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.00000	107.57915		2.04000	106.96864			0.00	0	25,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.93500	105.11454		9.87000	105.39127			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.78500	105.64227		9.72000	105.94599			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.11000	104.14089		10.04000	104.54828			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.39500	98.19494		10.33000	98.44706			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.08395		0.00000	101.06456			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.60307		0.00000	100.58531			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	101.19793		0.00000	101.18021			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.96567		0.00000	100.94794			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.95575		0.00000	100.93789			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond	100.00000	68.51833		100.00000	99.72678			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			10,000,000,000,000.00	100,000,000	200,000,000.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	68.99468		100.00000	100.00000			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	130.05753		3.00000	130.01815			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.57000	105.18781		11.49500	105.23902			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	104.14821		0.00000	104.12624			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.70776		0.00000	101.68477			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.15363		0.00000	100.13077			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.23500	95.09961		10.16500	95.29127			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.25108		0.00000	100.22968			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.97100		0.00000	100.94975			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	101.29618		0.00000	101.27376			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B2	On 17/08/2014	Spot Bond		0.00000	101.19360		0.00000	101.17297			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.16518		0.00000	101.14454			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.31982		0.00000	101.29698			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.28269		0.00000	101.25997			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	101.10674		0.00000	101.08762			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	101.13839		0.00000	101.11873			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	101.07891		0.00000	101.05978			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	101.12598		0.00000	101.10602			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	101.06949		0.00000	101.05053			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	101.10872		0.00000	101.08907			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.96000	101.99928		6.88500	102.07780			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		8.04000	103.97984		7.97000	104.19971			171,412,800,000.00	21,320,000	6,624,840,000.00
ES23	On 25/01/2023	Spot Bond		8.64000	110.45966		8.57000	110.88262			1,906,152,480,000.00	220,619,500	4,000,182,100.00
ES26	On 02/04/2026	Spot Bond		8.92000	92.52221		8.85000	92.98327			3,568,000,000,000.00	400,000,000	5,206,400,000.00
ES33	On 15/09/2033	Spot Bond		9.57000	82.53263		9.51000	82.96417			0.00	0	46,126,300,000.00
ES42	On 25/04/2042	Spot Bond		9.75500	87.82147		9.70000	88.27098			0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.02037		0.00000	101.00026			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	99.98117		0.00000	99.96236			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.41855		0.00000	100.39832			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.83766		0.00000	100.81974			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	100.12134		0.00000	100.10312			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.66181		0.00000	100.64342			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.30666		100.00000	12.27584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		11.97651	100.00000	11.94652				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.58242	0.00000	100.56268				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.60647	0.00000	100.58593				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.65450	0.00000	100.63234				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.70243	0.00000	100.67866				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.81000		101.61816	6.73500	101.63079				0.00	0	841,300,000.00
FRB05	On 21/12/2018	Spot Bond	9.71500		98.20074	9.64500	98.42697				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.65266	0.00000	100.63504				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.65259	0.00000	100.63497				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.55644	0.00000	101.53539				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.84892	0.00000	102.82946				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.51500		105.50337	11.44500	105.72235				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.08358	0.00000	99.05624				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13500		127.06274	2.13500	127.02724				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.07000		271.48102	2.07000	271.40578				0.00	0	1,000,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.24000		107.19331	2.28500	106.70121				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.41000		153.61369	2.45000	152.85470				0.00	0	350,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.31000		207.80718	2.39000	205.34169				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.82000		108.61685	7.74500	108.69826				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.94300		59.60037	7.94400	59.58458				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48100		37.61104	9.48200	37.60103				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000		36.32524	9.72000	36.31526				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000		103.64092	0.00000	103.61345				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000		101.58289	0.00000	101.55160				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC105		On 24/02/2017	Spot Bond	0.00000	101.53874		0.00000	101.50832			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	101.53874		0.00000	101.50832			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.17000		0.00000	101.14268			0.00	0	30,000,000.00
FRC108		On 24/02/2017	Spot Bond	0.00000	101.51252		0.00000	101.48262			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.67873		0.00000	100.65339			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.83064		0.00000	100.80281			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.58414		0.00000	100.56234			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.64383		0.00000	100.61980			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.35639		0.00000	101.33991			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	100.81852		0.00000	100.79109			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.63112		0.00000	100.60738			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	100.60025		0.00000	100.57767			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.70771		0.00000	100.68132			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.62037		0.00000	100.59702			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	100.66123		0.00000	100.63635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.82033	0.00000	100.78948			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.79545	0.00000	100.76552			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	14.51171	100.09221	14.47652			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.56071	0.00000	100.53960			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.09254	0.00000	110.96770			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.67554	0.00000	100.65032			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.75838	0.00000	100.73007			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.41447	0.00000	101.38653			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.72620	0.00000	104.68841			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.62918	0.00000	100.60570			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	100.63649	0.00000	100.61273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.57899		0.00000	100.55738			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.58804		0.00000	100.56591			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.77764		0.00000	100.74839			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.64957		0.00000	100.63153			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.63139		0.00000	100.61334			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.57725		0.00000	100.55552			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.53330		13.22500	54.51403			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.54270		0.00000	100.52227			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.54342		0.00000	100.52296			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.81672		0.00000	100.78624			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.56934		0.00000	100.54791			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.48500	95.20468		3.53000	94.77052			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.59522		0.00000	100.57282			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.59522		0.00000	100.57282			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.15033		0.00000	101.12811			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.34949		0.00000	100.32718			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.61800		0.00000	98.59602			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	101.51029		0.00000	101.53587			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.55927		0.00000	100.53821			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.54558		0.00000	100.52504			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.72161		0.00000	101.69598			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.64332		0.00000	100.61911			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.30464		0.00000	101.28402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	101.70290	0.00000	101.67753				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.76894	0.00000	101.74446				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.74201	0.00000	100.71410				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.58229	0.00000	100.56037				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.74129	0.00000	100.71342				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.53911	0.00000	100.51880				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.87429	0.00000	101.83650				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.58804	0.00000	100.56591				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.58804	0.00000	100.56591				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.62076	0.00000	100.60183				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.27306	0.00000	100.25304				0.00	41,000,000,000	20,500,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.28896	0.00000	100.26781				0.00	16,100,000,000	8,050,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.14747	0.00000	100.12827				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.14747	0.00000	100.12827				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.18301	0.00000	100.15968				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.12870	0.00000	100.10941				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.12814	0.00000	100.10893				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.11330	0.00000	100.09405				0.00	1,700,000,000	1,700,000,000.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.11362	0.00000	100.09431				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.80787	0.00000	101.78516				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.63131	0.00000	100.60774				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.62771	0.00000	100.60428				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.81777	0.00000	100.79564				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.53684	0.00000	100.51680				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000	101.57475	0.00000	101.55301				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.37500	116.59618	3.37500	116.55967				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.63935	0.00000	100.61548				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.64589	0.00000	100.62178				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.35500	116.75700	3.35500	116.72050				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.85000	122.43807	1.85000	122.40488				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37500	116.59618	3.37500	116.55967				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.83000	120.87747	2.83000	120.84141				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.90000	126.13799	2.90000	126.10021				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.79212	0.00000	101.76754				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.99017	0.00000	100.03146				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.91303	0.00000	100.88242				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.92917	0.00000	100.89802				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.55492	0.00000	100.53421				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.63502	0.00000	100.61132				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.82722	0.00000	103.80812				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.74250	0.00000	100.71478				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.71493	0.00000	100.68824				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.60457	0.00000	100.58181				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.84843	0.00000	100.81999				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.60385	0.00000	100.58112				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	103.04115	0.00000	102.99234				0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	96.24230	0.00000	96.28542				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC99	On 24/02/2017	Spot Bond	0.00000	95.10410		0.00000	95.15619			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.59841		0.00000	100.58016			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.88782		100.00000	8.86630			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	15.00600		100.00000	14.96965			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.97000	142.20147		4.97000	142.15114			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.40672		0.00000	100.39109			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.72529		0.00000	100.70807			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.86320		0.00000	103.58419			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.00061		0.00000	101.98445			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.20248		0.00000	103.18751			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.03363		0.00000	101.01650			0.00	0	62,500,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.48716		0.00000	100.46880			0.00	0	62,500,000.00
FRS100	On 15/01/2024	Spot Bond	0.00000	93.40690		0.00000	91.47957			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.56000	125.23522		2.59000	124.50927			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.48726		0.00000	101.46864			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.39077		10.38000	102.36164			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.39077		10.38000	102.36164			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.65814		0.00000	101.65814			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	101.14963		0.00000	101.13284			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.78080		0.00000	101.75677			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.70000	101.16212		2.73000	100.58925			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000	198.67008		2.70000	196.33542			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.67000	101.70880		2.70000	101.13230			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.20743		0.00000	100.19092			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36		On 07/12/2023	Spot Bond	2.58000	261.06472		2.58000	260.98875			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.08000	271.27200		2.08000	271.19674			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.80000	256.72152		2.80000	256.64529			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.50500	123.83147		2.50500	123.79563			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	101.48702		0.00000	101.46667			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.03500	124.04010		2.03500	124.00579			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	99.87801		0.00000	99.85726			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.18190		0.00000	100.16101			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	101.45658		0.00000	101.43590			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.54000	100.78429		2.57000	100.13352			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	15.57993		104.97509	15.54052			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	19.67461		101.07593	19.62649			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	11.96414		100.44759	11.93503			0.00	0	0.00
FRS75		On 13/06/2014	Spot Bond	0.00000	100.59032		0.00000	100.57267			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	18.10549		100.76967	18.06132			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	2.14000	111.81635		2.22000	109.93741			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	2.20000	107.60573		2.24500	107.11163			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.39211		0.00000	98.39102			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.23000	107.29624		2.27500	106.80365			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	101.06096		0.00000	101.03824			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.28000	338.45627		2.28000	338.36053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS92	On 21/06/2014	Spot Bond	0.00000		100.35232		0.00000	100.33668			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.37688		0.00000	101.35558			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.29730		0.00000	101.27724			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.23515		0.00000	101.21606			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.97959		0.00000	100.95907			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.87996		0.00000	100.86068			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		101.42841		0.00000	101.40125			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.14204		0.00000	100.12086			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.19500		101.86412		6.12500	101.87376			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.78000		102.48511		6.70500	102.53290			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.83000		101.05197		7.75500	101.19373			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.26500		101.41349		8.20500	101.56764			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.45500		106.86836		8.38500	107.08766			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.92500		104.08983		8.86500	104.32513			0.00	0	2,370,200,000.00
FRX20	On 01/10/2020	Spot Bond	9.12500		98.55112		9.06000	98.83634			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.61500		90.00674		9.54500	90.36673			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.71000		110.53295		9.64000	110.98558			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.00000		96.81148		9.93000	97.21622			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.32500		94.86680		10.26000	95.33085			0.00	0	200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.40000		77.96213		10.34500	78.34784			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		100.47467		0.00000	100.45695			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.49297		0.00000	100.47456			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.50027		0.00000	100.48160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.51848		0.00000	100.49913			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.54765		0.00000	100.52721			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.56951		0.00000	100.54825			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.66409		0.00000	100.63930			0.00	0	0.00
FS2A1		On 20/02/2015	Spot Bond	0.00000	100.90715		0.00000	100.89065			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.95659		0.00000	100.93918			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	101.00140		0.00000	100.98317			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	101.01192		0.00000	100.99349			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	101.04181		0.00000	101.02283			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	101.08668		0.00000	101.06688			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	101.12406		0.00000	101.10357			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	101.28844		0.00000	101.26493			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.40492		0.00000	100.38630			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.12263		0.00000	100.02391			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	9.57500	99.89759		9.51500	100.02484			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	101.12959		0.00000	101.11473			0.00	0	0.00
GRA311		On 17/06/2014	Spot Bond	0.00000	98.98348		0.00000	98.96708			0.00	0	0.00
GRB94		On 29/04/2014	Spot Bond	0.00000	99.80728		0.00000	99.79245			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	101.35374		0.00000	101.33475			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	101.38610		0.00000	101.36670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.44866		0.00000	101.42843			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.52630		0.00000	101.50506			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.63411		0.00000	101.61147			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	100.73935		0.00000	100.71939			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.98312		0.00000	101.96549			0.00	4,000,000,000	2,000,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.01845		0.00000	99.99997			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	102.02029		0.00000	102.00325			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.17275		0.00000	100.15500			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.71288		0.00000	100.69307			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.11805		0.00000	101.09728			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.34276		0.00000	100.32525			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.89128		0.00000	100.87372			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.48453		0.00000	100.46324			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	99.78993		0.00000	99.76617			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.41597		0.00000	100.39845			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.67296		0.00000	100.65312			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.40943		0.00000	101.38971			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.42710		0.00000	101.40713			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	101.22775		0.00000	101.21278			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.17015		0.00000	101.15390			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		99.88489		0.00000	99.86530			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.18623		97.83381		8.11273	97.95170			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		99.87928		0.00000	99.85875			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.53886		104.41639		8.46542	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		99.87209		0.00000	99.85035			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.98900		104.41639		8.91564	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		99.86331		0.00000	99.84010			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		99.98027		0.00000	99.96060			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.02105		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.02172		0.00000	99.99987			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.21712		0.00000	101.19607			0.00	0	120,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.55867		9.89000	101.53160			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.48500		108.06656		8.42500	108.34144			0.00	0	7,939,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85000		276.12937		1.85000	276.05448			0.00	0	8,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.83000		276.55667		1.83000	276.48183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond		9.55000	99.22202		9.49000	99.72125			0.00	0	3,150,100,000.00
HWAY35	On 31/07/2035	Spot Bond		9.47000	99.89131		9.41000	100.40484			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	53.87543		100.00000	53.74491			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	13.98676		100.00000	13.95288			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	82.43666		100.00000	82.25305			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	37.43361		100.00000	37.34192			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	19.10788		100.00000	19.06109			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	9.86003		100.00000	9.83534			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	56.95628		100.00000	56.81524			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.59000	114.12094		1.63500	113.59532			86,498,495,664,000.00	54,401,569,600	13,752,900,000.00
I2038	On 31/01/2038	Spot Bond		1.94000	116.18057		1.97000	115.50724			75,081,611,892,000.00	38,701,861,800	42,260,000,000.00
I2046	On 31/03/2046	Spot Bond		2.05000	113.89880		2.06000	113.61165			1,627,290,000.00	793,800	44,237,996,900.00
I2050	On 31/12/2050	Spot Bond		2.02000	123.47358		2.09000	121.33609			156,957,358,856,000.00	77,701,662,800	61,760,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	93.45000		0.00000	93.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.71000	103.23495		7.63500	103.27960			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.48759		0.00000	101.46871			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.69813		0.00000	100.67821			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.21000	103.07223		8.13500	103.18236			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.47500	105.81138		8.41500	105.99032			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond		7.83000	99.89286		7.76000	99.87260			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	99.89360		0.00000	99.87549			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond		0.00000	101.05670		0.00000	101.03814			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond		4.82000	114.31377		4.82000	114.27370			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.03000	101.78804		7.95500	101.92420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL32	On 03/11/2014	Spot Bond	0.00000	101.32005	0.00000	101.30157				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.39862	0.00000	101.37903				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.67000	124.68286	1.67000	124.64962				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.10500	127.32891	2.10500	127.29345				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.74069	0.00000	100.72302				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.58587	0.00000	101.56863				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.59500	100.88956	8.53500	101.06537				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.06866	0.00000	101.05086				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.29291	0.00000	102.27650				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.07595	0.00000	101.05741				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.14500	98.24626	9.07500	98.47767				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.57500	91.70277	9.51500	91.92371				0.00	0	200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.88227	0.00000	100.86446				0.00	2,340,000,000	1,170,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.67500	95.86215	8.61500	96.03251				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.62500	99.37216	9.56500	99.62132				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	101.36565	0.00000	101.34734				0.00	0	200,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	101.40667	0.00000	101.38781				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.97000	100.00287	7.89500	100.13467				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.92500	98.80429	8.85500	99.02196				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.56017	0.00000	101.53923				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.11640	0.00000	101.09841				0.00	0	30,000,000.00
IBL58	On 13/02/2017	Spot Bond	8.24500	102.12134	8.18500	102.24828				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.88500	102.71014	8.81500	102.95890				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL60	On 17/02/2024	Spot Bond	9.85500	104.10003		9.78500	104.51589			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.29593		0.00000	100.27702			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00377		100.00000	0.00376			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	99.89668		0.00000	99.87911			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	99.89190		0.00000	99.87352			0.00	0	20,000,000.00
IDCG03	On 22/10/2020	Spot Bond	9.18500	95.79012		9.12000	96.07258			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.95930		5.00000	99.94575			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.95930		5.00000	99.94575			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.02843		5.00000	101.01465			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.95930		5.00000	99.94575			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.35578		4.00000	100.34498			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.08383		0.00000	101.05884			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	101.03290		0.00000	101.00846			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.39602		0.00000	100.37080			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	93.18945		100.00000	92.50423			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.32285		9.20000	106.29672			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.34362		0.00000	100.32173			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.34362		0.00000	100.32173			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.29624		0.00000	101.27382			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.90083		100.00000	7.88169			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.38223		0.00000	101.36440			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.24795		0.00000	101.22965			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.11992		0.00000	101.10165			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.71000	100.06704		9.63500	100.10529			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.86482		0.00000	100.84664			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.39979		0.00000	102.38411			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.61892		0.00000	100.60193			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	101.00166		0.00000	100.97470			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.37402		100.00000	6.35806			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	86.19567		100.00000	85.99843			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	88.87335		100.00000	88.22934			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	84.56250		100.00000	83.97931			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	90.20377		100.00000	89.54051			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	85.76240		100.00000	85.16266		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
INA416	On 15/04/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.82251		5.90000	99.79030			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.70989		5.90000	99.67775			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.59752		5.90000	99.56546			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.95000	99.48106		5.95000	99.44881			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	5.95000	99.36826		5.95000	99.33608			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	5.95000	99.25572		5.95000	99.22361			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	99.01527		6.05000	98.98278			0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.05000	98.67518		6.05000	98.64292			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.38858		0.00000	100.36385			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.31907	101.29147		11.21234	101.37080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	11.31907	100.15609		11.21234	100.23453			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.52167		0.00000	100.49876			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	101.03291		0.00000	101.00491			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.51149		0.00000	100.48904			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.22746		6.50000	100.20995			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.61319		0.00000	100.59011			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.30034		0.00000	100.28116			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.45513		0.00000	97.46638			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.62784		0.00000	100.60850			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.03626		0.00000	100.01812			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.10871		0.00000	101.09118			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.49974		0.00000	100.47765			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.21748		0.00000	100.19831			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.30000		0.00000	102.28425			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.22781		0.00000	102.21178			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.45101		0.00000	100.43399			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.44739		0.00000	100.43051			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.60167		0.00000	100.58515			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.01646		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.20304		0.00000	101.18564			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.08131		0.00000	101.06394			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.97126		0.00000	100.95421			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.95962		0.00000	100.94277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING245		On 28/08/2014	Spot Bond	0.00000	100.77137	0.00000	100.75445			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	100.48699	0.00000	100.47075			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	100.00000	53.21777	100.00000	53.04603			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.40868	0.00000	100.38266			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.78267	0.00000	100.76593			0.00	0	0.00
INGR03		On 09/05/2014	Spot Bond	0.00000	99.64004	0.00000	99.62439			0.00	0	0.00
IP268U		On 23/04/2014	Spot Bond	100.00000	98.11828	100.00000	97.85523			0.00	0	0.00
IP269U		On 18/06/2014	Spot Bond	100.00000	85.28037	100.00000	85.08159			0.00	0	0.00
IP270U		On 10/07/2014	Spot Bond	100.00000	81.11111	100.00000	80.93126			0.00	0	0.00
IPC02U		On 04/07/2014	Spot Bond	100.00000	82.20721	100.00000	82.02247			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.03671	0.00000	100.01846			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.03746	0.00000	100.01880			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.03800	0.00000	100.01908			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.72000	100.27738	8.64500	100.44848			0.00	0	0.00
IPFC01		On 15/07/2014	Spot Bond	100.00000	82.63439	100.00000	80.04386			0.00	0	0.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.73631	0.00000	100.71573			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	9.07500	102.54314	9.01500	102.69531			0.00	0	10,000,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	100.17482	0.00000	100.15474			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	100.12232	0.00000	100.02361			0.00	0	0.00
IV012		On 26/11/2014	Spot Bond	0.00000	101.19321	0.00000	101.16871			0.00	0	0.00
IV013		On 22/06/2015	Spot Bond	0.00000	100.53139	0.00000	100.50808			0.00	0	0.00
IV014		On 22/06/2015	Spot Bond	8.89000	105.12670	8.81500	105.18570			0.00	0	0.00
IV015		On 20/09/2022	Spot Bond	0.00000	102.52187	0.00000	102.50276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.94700	0.00000	100.92380				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19500	118.05265	3.19500	118.01625				2,875,500,000,000.00	900,000,000	300,000,000.00
IV019	On 31/03/2028	Spot Bond	3.59000	134.05186	3.63000	133.39877				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.31053	0.00000	100.28781				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.03407	0.00000	100.08509				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.98248	0.00000	101.95991				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.78756	0.00000	100.76501				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.44406	0.00000	100.42152				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.59000	94.26485	3.63500	93.83523				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.59000	99.72689	3.63500	99.45472				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.85405	0.00000	100.83028				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.43881	0.00000	101.41517				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.61892	0.00000	100.60193				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	12.21500	111.05652	12.14500	111.24532				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.93911	0.00000	101.91303				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.59000	134.05186	3.63000	133.39877				0.00	0	0.00
IV422U	On 29/05/2014	Spot Bond	100.00000	91.82901	100.00000	91.16359				0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond	100.00000	83.40411	100.00000	82.83673				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	88.89044	100.00000	88.24631				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	84.57125	100.00000	83.98800				1,780,000,000,000,000.00	17,800,000,000	17,800,000,000.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.84086	0.00000	100.82287				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	99.98347	0.00000	99.96681				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.98469	0.00000	100.96722				0.00	0	0.00
IVA416	On 17/04/2014	Spot Bond	5.90000	99.90311	5.90000	99.87085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA417	On 24/04/2014	Spot Bond		5.90000	99.79030		5.90000	99.75812			88,500,000,000,000.00	15,000,000,000	10,000,000,000.00
IVA419	On 08/05/2014	Spot Bond		5.90000	99.56546		5.90000	99.53342			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond		5.95000	99.44881		5.95000	99.41657			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond		5.95000	99.22361		5.95000	99.19152			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond		6.05000	98.98278		6.05000	98.95031			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond		6.05000	98.64292		6.05000	98.61067			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		6.05000	98.53015		100.00000	80.93126			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	101.32338		0.00000	101.30237			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	101.41767		0.00000	101.39773			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.46566		0.00000	101.44558			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.84957		0.00000	101.83172			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.22364		0.00000	100.20454			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	101.23891		0.00000	101.22093			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	101.20205		0.00000	101.18476			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	101.10697		0.00000	101.08989			0.00	0	30,000,000.00
IVC013	On 29/04/2014	Spot Bond		0.00000	101.23367		0.00000	101.21574			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.99702		0.00000	100.97886			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.06996		0.00000	101.04892			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.91250		0.00000	100.89288			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.03755		0.00000	100.01890			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.03782		0.00000	100.01903			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.03837		0.00000	100.01931			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.03592		0.00000	100.01807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond	0.00000	99.88569	0.00000	99.86624				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.41762	0.00000	101.39768				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.56062	0.00000	100.54046				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.10755	0.00000	101.08846				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.87374	0.00000	100.85583				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.86442	0.00000	100.84670				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.26216	0.00000	100.24142				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.11943	0.00000	100.10148				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	63.44722	100.00000	63.28833				0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.57078	0.00000	101.55002				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	65.30047	100.00000	65.13877				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.20209	0.00000	100.18342				0.00	0	70,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	24.01205	100.00000	23.95192				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.01984	0.00000	99.99979				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	59.66112	100.00000	59.51173				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	61.00288	100.00000	60.85012				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.64686	100.00000	65.48430				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	61.91239	100.00000	61.79493				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	65.06795	100.00000	64.90502				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	58.66140	100.00000	58.51929				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	62.07813	100.00000	61.87779				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	101.02361	0.00000	101.00082				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		101.77296	0.00000	101.74812				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.71000		137.14492	8.64000	137.81062				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.85738	0.00000	100.83918				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.55024	0.00000	100.53143				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.92436	0.00000	100.90458				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.84367	0.00000	100.82486				0.00	0	120,000,000.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.49470	0.00000	101.47464				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.17500		97.05977	9.11500	97.20050				0.00	0	30,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.32500		94.78603	9.26500	94.95127				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.72500		98.91812	9.66500	99.16708				0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.99394	0.00000	100.96457				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.71000		103.59982	10.63500	103.68190				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.08532	0.00000	101.05323				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.08928	0.00000	101.06892				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.16356	0.00000	101.14183				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.25262	0.00000	101.22923				0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000		101.25464	0.00000	101.23762				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.11258	0.00000	100.09589				0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000		99.89785	0.00000	99.88326				0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000		99.54227	0.00000	99.52649				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		100.14480	0.00000	100.62240				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000		99.18757	0.00000	99.17164				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.58900	0.00000	98.58581				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ051	On 09/10/2014	Spot Bond	0.00000	96.94396		0.00000	96.92660			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	50.00006		100.00000	50.00005			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	63.51659		100.00000	63.39609			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	59.66112		100.00000	59.51173			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.84585		0.00000	100.83785			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	55.73627		100.00000	55.60125			0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	66.66668		100.00000	66.66667			0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
MAQ20U	On 19/05/2014	Spot Bond	100.00000	99.85007		100.00000	100.00000			0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.98555		0.00000	99.97110			0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.93524		0.00000	100.91807			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.32803		0.00000	100.30995			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98236			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.64941		0.00000	100.63122			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.33905		0.00000	101.32162			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.67051		0.00000	100.65255			0.00	14,000,000,000	7,000,000,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.62658		0.00000	100.60966			0.00	610,000,000	340,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.98325		0.00000	100.96558			0.00	1,500,000,000	1,000,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000	101.06528		0.00000	101.04868			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.15077		0.00000	101.13282			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	100.00000	53.05364		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
MBF039	On 17/04/2017	Spot Bond	100.00000		11.72730	100.00000	100.00000				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		68.89170	100.00000	68.89169				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		83.63636	100.00000	83.38369				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		63.78772	100.00000	63.62799				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		22.28251	100.00000	22.22853				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		54.40066	100.00000	54.26888				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.06500		99.88150	8.99500	100.13407				0.00	0	150,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.91000		100.00399	8.91000	8.91000			3,564,000,000,000.00		400,000,000	400,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.72345	0.00000	100.70212				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.67291	0.00000	100.65307				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.03475	0.00000	100.01745				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.15901	0.00000	100.14043				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.16017	0.00000	100.14146				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.16595	0.00000	100.14658				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.75002	0.00000	101.72961				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.84291	0.00000	101.82153				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.41000		100.64725	8.35000	100.75655				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.13500		103.35230	9.06500	103.59248				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.86000		103.56084	9.79500	103.88186				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.77000		104.66937	6.70000	104.69600				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.49659	0.00000	100.47805				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.51485	0.00000	100.49563				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.92500		102.09656	9.86500	102.32136				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.71000	101.76645		7.63500	101.84521			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.93925		0.00000	100.91911			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.33500	101.82668		9.27500	101.95950			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.58983		0.00000	100.57007			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.73500	102.43793		9.67000	102.73749			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.39647		100.00000	9.37370			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.90093		0.00000	100.88162			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.03500	101.70767		8.97500	101.84209			0.00	0	110,000,000.00
MTN02	On 13/07/2014	Spot Bond	6.25500	103.53366		6.18500	103.53359			0.00	0	20,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.81000	104.18516		7.73500	104.25192			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.97500	105.76338		8.91500	105.90715			0.00	0	30,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.86761		100.89771	6.85028			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.95773		100.61875	6.94021			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	101.12170		0.00000	101.10333			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	101.13996		0.00000	101.12128			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	101.15654		0.00000	101.13759			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	101.16469		0.00000	101.14560			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.26460		0.00000	101.24385			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.38087		0.00000	101.35820			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.44022		100.00000	0.43912			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.44022		100.00000	0.43912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		9.20500	97.83532		9.13500	98.20693			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66000	99.99030		7.58500	100.12249			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	99.90330		0.00000	101.43703			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.44500	100.86664		9.38500	101.12726			0.00	0	9,400,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.62932		0.00000	101.61264			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.18500	101.68318		9.12000	101.98896			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.08633		0.00000	101.06831			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.55500	101.83194		9.48500	102.25338			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.43217		0.00000	102.41588			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.19824		0.00000	101.18064			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.12087		0.00000	102.10419			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.29730		0.00000	101.27958			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.00226		0.00000	100.98496			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.49412		0.00000	100.47617			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.41000	105.04391		7.33500	105.12527			0.00	0	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.45544		0.00000	102.43761			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.96500	111.35481		8.89500	111.64224			0.00	0	10,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.88500	33.67432		10.81500	33.88954			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.81000	101.70167		7.73500	101.75282			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	99.88326		0.00000	99.86340			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	99.87668		0.00000	99.85575			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.16000	102.70817		8.08500	102.81982			0.00	0	100,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.43805		0.00000	100.41881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.04781	0.00000	101.02674				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.34786	0.00000	100.32570				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.18760	0.00000	100.16609				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.02005	0.00000	100.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.90225	0.00000	100.88155				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.04202	0.00000	89.02354				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.85436	0.00000	100.83475				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	99.82627	0.00000	99.80652				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	99.81052	0.00000	99.78903				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.44914	0.00000	101.42879				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.04152	0.00000	100.02085				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.24866	0.00000	85.22955				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.63084	0.00000	100.61316				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.19921	0.00000	101.17853				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.53853	0.00000	100.51843				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.50935	0.00000	100.49034				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.14006	0.00000	100.11915				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.49145	0.00000	100.47310				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.48210	0.00000	100.46393				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.48174	0.00000	100.46358				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.40866	0.00000	101.38976				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.55927	0.00000	100.53821				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.05500	104.45489	9.98500	104.81747				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.55567	0.00000	100.53474				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.09000	103.24221	10.02000	103.61417				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.55927	0.00000	100.53821				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.50016	0.00000	100.48131				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.80220	0.00000	100.78325				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.66000	103.30382	8.58500	103.38020				0.00	0	20,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.19789	0.00000	104.17261				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.04054	0.00000	101.01779				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.34500	101.05740	10.27500	101.40746				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.17447	0.00000	100.15212				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.14973	0.00000	100.13243				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.42500	115.06015	12.36500	115.23961				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.40208	0.00000	111.39624				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.01624	0.00000	102.00119				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.07915	0.00000	101.05392				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000	163.35442	2.09000	163.30906				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.97500	103.86204	8.91500	104.12389				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.64345	0.00000	100.62596				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.62141	0.00000	100.60434				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	9.60500	105.34471		9.54500	105.59827			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.96594		0.00000	100.94695			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.98271		0.00000	100.96576			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.19210		0.00000	101.17477			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.91042		0.00000	100.89254			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.94517		0.00000	100.92660			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.80500	106.17850		9.74500	106.49306			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.97994		0.00000	100.96068			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.94522		0.00000	100.92666			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.96599		0.00000	100.94701			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.00500	105.36122		9.94500	105.61044			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	101.03547		0.00000	101.01511			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.99382		0.00000	100.97429			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.97987		0.00000	100.96061			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.24314		0.00000	101.21866			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.15867		0.00000	101.13587			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.00762		0.00000	100.98782			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.16000	105.33572		7.08500	105.31835			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.80500	117.44292		8.73500	117.69793			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11500	123.96790		9.05000	124.36395			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	170.27633		1.98500	170.22952			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.41000	126.89925		9.34000	127.50905			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	99.88666		0.00000	99.86739			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	99.88956		0.00000	99.87078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	101.64374		0.00000	101.62433			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	101.44770		0.00000	101.42827			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.56950		0.00000	102.22304			0.00	0	500,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.46051		0.00000	100.44029			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.90779		0.00000	100.88877			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.94039		0.00000	100.92069			0.00	0	270,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.07371		0.00000	101.05071			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.34927		0.00000	101.31979			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.37734		100.00000	17.33382			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	30.47528		100.00000	30.39982			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.94000	107.01435		6.86500	107.10380			0.00	0	122,200,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	16.19853		100.00000	16.15797			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	56.76199		100.00000	56.62297			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	101.12336		0.00000	101.10496			0.00	0	400,000,000.00
PMM11	On 23/01/2015	Spot Bond		0.00000	99.87262		0.00000	99.85446			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.82988		0.00000	100.81167			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.75708		0.00000	100.73889			0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond		0.00000	101.00886		0.00000	100.99285			0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond		0.00000	100.88075		0.00000	100.86474			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.91888		0.00000	100.90062			0.00	400,000,000	200,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.68505		0.00000	100.66562			0.00	0	20,000,000.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.67718		0.00000	100.65974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.53424	0.00000	100.51613				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.52540	0.00000	100.50759				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.58506	0.00000	100.56546				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.55433	0.00000	100.53554				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.53584	0.00000	100.51769				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.61590	0.00000	100.59526				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.57841	0.00000	100.55881				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.55513	0.00000	100.53632				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.64996	0.00000	100.62818				0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.60647	0.00000	100.58593				0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.57760	0.00000	100.55803				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.34662	0.00000	101.32806				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.38979	0.00000	101.37067				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.40921	0.00000	101.38985				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.45237	0.00000	101.43246				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.63794	0.00000	101.61565				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.68109	0.00000	101.65824				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.60147	0.00000	101.57997				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.71000	103.84817	6.63500	103.86136				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.62500	97.31517	6.55500	97.32577				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.13000	39.42002	8.06000	39.72241				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.71000	110.16841	6.63500	110.25483			2,320,747,542,663,000.00	45,864,015,300	00,658,760,200.00	
R158	On 15/09/2015	Spot Bond	6.71000	110.16841	6.63500	110.25483				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.61000	91.22038	6.53500	91.29807				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.71000		116.05589		6.63500	116.21562			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.54000		85.61688		6.46500	85.75225			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		120.29033		8.24000	120.87125		1,049,364,801.632,000.00	29,646,787,200	21,390,543,600.00	
R187P	On 21/12/2026	Spot Bond	8.05000		36.75717		7.98000	37.06427			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.97000		34.32709		7.90000	34.63738			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		281.96620		1.58000	281.89182		15,742,113,540,000.00	9,963,363,000	30,049,000,000.00	
R201	On 21/12/2014	Spot Bond	6.25500		104.41208		6.18500	104.44144			0.00	0	70,800,000,000.00
R202	On 07/12/2033	Spot Bond	1.82000		223.32861		1.90000	220.63980		4,465,868,680,000.00	2,453,774,000	52,415,100,000.00	
R2023	On 28/02/2023	Spot Bond	8.15500		98.45252		8.08500	98.86149		1,458,274,842,696,000.00	78,819,723,200	18,669,500,000.00	
R203	On 15/09/2017	Spot Bond	7.47500		103.00375		7.41500	103.16397		1,711,217,365,000,000.00	28,925,400,000	94,353,200,000.00	
R2030	On 31/01/2030	Spot Bond	8.78000		95.03971		8.71500	95.54286		860,088,800,000,000.00	97,960,000,000	87,400,600,000.00	
R2037	On 31/01/2037	Spot Bond	8.97000		97.20789		8.91500	97.69758		507,289,380,000,000.00	56,554,000,000	97,514,999,900.00	
R204	On 21/12/2018	Spot Bond	7.71500		103.63420		7.64500	103.88594		4,841,122,794,752,500.00	27,494,853,500	79,964,141,500.00	
R2048	On 28/02/2048	Spot Bond	9.05500		97.89861		8.99500	98.49031		3,032,671,624,000,000.00	34,916,800,000	40,450,400,000.00	
R207	On 15/01/2020	Spot Bond	7.92500		98.73595		7.86500	98.98308		0,671,305,725,000,000.00	46,537,000,000	94,796,259,500.00	
R208	On 31/03/2021	Spot Bond	8.03500		93.54262		7.97000	93.85023		9,191,259,125,756,500.00	43,902,815,900	60,512,848,800.00	
R209	On 31/03/2036	Spot Bond	8.90000		74.89340		8.84000	75.33680		5,705,666,763,480,000.00	41,086,153,200	77,808,166,600.00	
R210	On 31/03/2028	Spot Bond	1.69000		167.16774		1.73000	166.33509		23,496,048,368,000.00	13,902,987,200	29,197,791,700.00	
R211	On 31/01/2017	Spot Bond	0.97000		127.04920		0.97000	127.01777		2,912,068,816,000.00	3,002,132,800	25,321,366,400.00	
R212	On 31/01/2022	Spot Bond	1.53500		132.50871		1.53500	132.47387		15,170,096,158,000.00	9,882,798,800	03,573,158,100.00	
R213	On 28/02/2031	Spot Bond	8.75500		85.55627		8.69000	86.04204		3,844,077,787,761,500.00	39,072,277,300	64,820,625,800.00	
R214	On 28/02/2041	Spot Bond	8.97500		75.84582		8.92000	76.26869		4,902,809,150,000,000.00	46,274,000,000	45,600,700,000.00	
R226C	On 15/09/2014	Spot Bond	6.22500		97.47317		6.15500	97.48485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.77000	94.10209	6.69500	94.14761	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.61000	91.22038	6.53500	91.29807	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.53000	88.43293	6.45500	88.54063	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.54000	85.61688	6.46500	85.75225	0.00	0	0.00				
R325C	On 21/06/2014	Spot Bond	6.31000	98.87189	6.24000	98.86755	0.00	0	0.00				
R326C	On 21/12/2014	Spot Bond	6.26000	95.88730	6.19000	95.91559	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.68000	92.53133	6.60500	92.59418	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.55000	89.73032	6.47500	89.82424	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.53000	86.92155	6.45500	87.04420	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.59000	84.04228	6.51500	84.19125	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	7.45000	79.23908	7.39000	79.36923	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	7.50000	76.25799	7.44000	76.40521	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	7.72000	72.85321	7.65000	73.04378	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	7.70000	70.20885	7.63000	70.41629	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	7.68000	67.67352	7.61000	67.89641	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	7.67000	65.20662	7.60000	65.44347	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.88500	62.00008	7.82500	62.20861	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.86500	59.72518	7.80500	59.94341	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.95500	57.10918	7.89000	57.35399	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.92500	55.04643	7.86000	55.29976	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.89500	53.07351	7.83000	53.33451	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.86500	51.18609	7.80000	51.45398	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.82500	49.42371	7.76000	49.69802	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.78500	47.74042	7.72000	48.02051	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.25000	43.90698	8.18000	44.19885				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.21000	42.34097	8.14000	42.63687				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.17000	40.84653	8.10000	41.14592				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.13000	39.42002	8.06000	39.72241				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.09000	38.05799	8.02000	38.36293				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.05000	36.75717	7.98000	37.06427				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.01000	35.51451	7.94000	35.82337				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.97000	34.32709	7.90000	34.63738				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.02439	0.00000	99.99986				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.14314	0.00000	101.12015				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.04868	0.00000	100.02451				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	99.97664	0.00000	99.95354				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.73272	100.00000	14.69583				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.73699	100.00000	6.72030				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	18.30732	100.00000	18.26297				0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.79176	0.00000	100.77239				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.30908	0.00000	100.28935				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.72265	0.00000	100.70256				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.24924	0.00000	101.23130				0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.98686	0.00000	100.97068				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.08747	0.00000	101.06964				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.40028	0.00000	100.38265				0.00	800,000,000	200,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	99.88641	0.00000	99.86709				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond	0.00000	101.07190		0.00000	101.05237			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.82300		0.00000	101.80397			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.41708		0.00000	101.39668			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.73318		0.00000	100.71338			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.25478		0.00000	100.23733			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	99.88710		0.00000	101.54234			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.44926		0.00000	102.43325			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.91420		0.00000	100.89463			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.81277		0.00000	100.79228			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.85397		0.00000	100.83435			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.92778		0.00000	101.89973			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.47591		0.00000	100.44566			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.43625		0.00000	102.40274			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.18162		0.00000	102.15166			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.18162		0.00000	102.15166			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.58080		0.00000	100.55136			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.64765		0.00000	100.61485			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	101.03290		0.00000	101.00491			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.65116		12.35000	104.61652			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.86361		0.00000	100.84026			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.57440		100.00000	14.53791			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.80809		0.00000	100.78623			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.25281		0.00000	101.23063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond		0.00000	100.04300		0.00000	100.02150			0.00	200,000,000	100,000,000.00
RP025	On 21/01/2015	Spot Bond		0.00000	99.87501		0.00000	99.85382			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.18366		0.00000	101.15985			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.52687		100.00000	2.52068			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	13.72127		100.00000	13.68767			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	25.31020		100.00000	25.24683			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.38817		100.00000	14.37053			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	20.24093		100.00000	20.19025			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	106.23108		0.00000	106.18631			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	103.26331		0.00000	103.21973			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.33500	103.08144		9.27000	103.39226			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond		9.40500	103.95152		9.33500	104.36645			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.90500	106.14821		9.84000	106.62863			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	98.92748		0.00000	98.48066			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.96000	110.86753		7.88500	111.02472			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	101.09645		0.00000	101.07482			0.00	2,740,000,000	1,370,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.52500	103.99385		9.46500	104.14860			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	99.85839		0.00000	99.83781			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.64202		0.00000	100.62052			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	101.64752		0.00000	101.62575			0.00	0	1,030,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	99.83039		0.00000	99.80882			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	99.83388		0.00000	99.81271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.81000	105.68034		7.73500	105.73741			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.31500	97.14659		9.24500	97.34725			0.00	0	390,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.17000	108.13403		8.09500	108.21390			4,902,000,000,000.00	600,000,000	300,000,000.00
SBN29	On 15/09/2015	Spot Bond	8.03000	108.32679		7.95500	108.40728			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.96000	108.42336		7.88500	108.50415			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.87500	98.89829		8.81500	99.04679			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.10500	108.22347		8.03000	108.30363			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.07000	108.27167		7.99500	108.35198			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.58101		0.00000	100.56155			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.60466		0.00000	100.59115			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.55905		0.00000	100.53451			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.26351		0.00000	100.24267			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.52500	101.68964		8.46500	101.84349			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.18191		0.00000	101.79192			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.45338		0.00000	100.43345			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.57276		0.00000	104.56418			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.18500	108.31300		9.12000	108.63492			0.00	0	200,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.96000	104.82771		9.89000	105.28914			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.24957		0.00000	101.22801			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.57314		0.00000	101.55634			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.25793		0.00000	101.23905			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.74504		0.00000	103.73181			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.81500	103.71022		8.74500	103.96949			0.00	0	1,440,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.75389		100.00000	9.73206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond		9.69500	104.23451		9.62500	104.65466			0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond		9.01000	97.30400		8.94000	97.77113			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.73500	97.58468		9.67000	97.88959			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond		7.89000	110.17678		7.81500	110.31108			0.00	0	100,300,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	270.64608		2.11000	270.57077			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.67000	124.68286		1.67000	124.64962			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	104.92000		0.00000	104.69000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	9.28320		100.00000	9.26071			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	122.79518		2.24000	122.76053			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.22746		6.50000	100.20995			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.63462		0.00000	100.61252			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.32207		0.00000	100.30153			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.95904		0.00000	101.94013			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.50500	100.52785		9.44500	100.66298			0.00	0	200,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.68858		0.00000	101.66880			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.12005		0.00000	100.02171			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.45075		0.00000	100.43080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000	100.41319		0.00000	100.39503			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	101.23397		0.00000	101.21626			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	9.88478		100.00000	9.86003			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.70240		0.00000	100.68230			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.01000	104.98550		7.93500	105.12349			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.31500	99.26737		9.24500	99.48480			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.82500	99.04137		8.76500	99.19028			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	101.06671		0.00000	101.04826			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.04473		0.00000	101.02534			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.40530		0.00000	101.38719			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.05214		0.00000	101.03261			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.53978		0.00000	101.51911			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.57500	104.93494		8.51500	105.03075			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.12015		0.00000	100.10177			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.51790		0.00000	100.50092			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	99.99992		0.00000	99.98120			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.58500	93.16198		9.52000	93.41748			1,917,000,000,000.00	200,000,000	2,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.92015		0.00000	100.89904			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.44973		0.00000	100.42801			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	99.82024		0.00000	99.79982			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.64300	85.86960		9.57800	86.14224			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.70500	85.58971		9.64000	85.86108			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.50000	103.58526		7.43000	103.61067			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.18500	93.30706		9.12500	93.53394			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond		0.00000	100.60436		0.00000	100.58340			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.65500	99.52978		8.59500	99.68007			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.34000	106.17001		2.38500	105.68286			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.66500	100.01463		8.59500	100.25267			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	99.77945		0.00000	99.76295			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.26724		0.00000	101.24069			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.73000	108.85885		9.66000	109.35613			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.81368		0.00000	100.79500			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.17034		0.00000	100.15117			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.57313		0.00000	100.55326			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.98500	76.75893		9.92000	77.16905			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	99.99992		0.00000	99.98323			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	99.88315		0.00000	99.86332			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	99.89651		0.00000	99.88172			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.79286		0.00000	99.77806			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.79293		0.00000	99.77813			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.69576		0.00000	99.67975			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.56869		0.00000	99.55271			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.55270		0.00000	99.53672			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.52032		0.00000	99.50433			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.52099		0.00000	99.50503			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.45612		0.00000	99.44012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1056	On 22/05/2014	Spot Bond	0.00000	99.42326		0.00000	99.40724			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.33712		0.00000	99.32095			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.11434		0.00000	99.09823			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.99130		0.00000	98.97503			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	98.97395		0.00000	98.95766			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98391			0.00	0	0.00
SY1069	On 05/05/2014	Spot Bond	0.00000	99.69276		0.00000	99.67659			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond	0.00000	99.65555		0.00000	99.63989			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond	0.00000	99.58027		100.00000	93.11224			0.00	10,400,000,000	5,200,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.17000	107.78568		7.09500	107.87235			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000	101.02368		8.84000	101.49981			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	84.53160		100.00000	84.34621			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	64.62082		100.00000	64.46080			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	29.30703		100.00000	29.23365			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	99.89774		0.00000	99.88030			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.29140		0.00000	101.27334			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.94444		0.00000	100.92739			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.81840		0.00000	100.79961			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000	99.87018		0.00000	99.85576			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000	98.76599		0.00000	98.76291			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.88670		0.00000	100.86980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond	0.00000		100.47839	0.00000	100.46053				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.50396	0.00000	100.48515				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		98.99734	0.00000	98.98143				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.28698	0.00000	101.26897				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.96000		103.37217	7.88500	103.50577				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.88343	0.00000	99.86402				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.88014	0.00000	99.86020				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.88465	7.83000	101.86304				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.88523	0.00000	99.86612				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.88113	0.00000	99.86134				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.54273	0.00000	101.52154				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.88523	0.00000	99.86612				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.88113	0.00000	99.86134				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.72483	7.16000	101.70506				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.87309	0.00000	99.85197				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.87375	0.00000	99.85274				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.85801	0.00000	99.83439				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		99.86015	0.00000	99.83687				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		99.79576	0.00000	99.76180				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		99.80313	0.00000	99.77039				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		99.88539	0.00000	99.86632				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		99.88014	0.00000	99.86020				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.05073	8.73000	101.97850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond	0.00000	99.88588		0.00000	99.86689			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	99.88113		0.00000	99.86134			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.18500	98.51448		9.11500	98.67935			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	100.00000	6.14740		100.00000	5.81385		6,070,000,000,000,000.00	60,700,000,000	22,700,000,000.00	
TH11A8	On 18/07/2041	Spot Bond	100.00000	6.46045		100.00000	6.10991		3,900,000,000,000,000.00	39,000,000,000	83,200,000,000.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	99.87276		0.00000	99.85159			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	99.87457		0.00000	99.85370			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	100.00000	6.78244		100.00000	6.41443		1,020,000,000,000,000.00	10,200,000,000	6,700,000,000.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	99.85834		0.00000	99.83476			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	99.85899		0.00000	99.83553			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	100.00000	7.35487		100.00000	6.95581		450,000,000,000,000.00	4,500,000,000	4,500,000,000.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	99.80722		0.00000	99.77517			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	99.80656		0.00000	99.77440			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	100.00000	10.35121		100.00000	9.78957		534,000,000,000,000.00	5,340,000,000	2,900,000,000.00	
TH9A10	On 18/07/2016	Spot Bond	0.00000	99.88735		0.00000	99.86816			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.74094		101.06155	5.72659			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	99.88588		0.00000	99.86689			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.58498		0.00000	108.56567			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	99.87113		0.00000	99.84968			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	99.86456		0.00000	99.84203			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	99.79511		0.00000	99.76103			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.32411		0.00000	100.30655			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	99.88975		0.00000	99.87096			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	99.88815		0.00000	99.86909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond		0.00000	99.88975		0.00000	99.87096			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	99.88815		0.00000	99.86909			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	99.88735		0.00000	99.86816			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	99.89071		0.00000	99.87208			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	99.88815		0.00000	99.86909			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	99.87936		0.00000	99.85883			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	99.87936		0.00000	99.85883			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	99.87936		0.00000	99.85883			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	99.86661		0.00000	99.84394			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	99.86343		0.00000	99.84022			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	99.86741		0.00000	99.84487			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	99.80420		0.00000	99.77101			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	99.80028		0.00000	99.76643			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	99.80185		0.00000	99.76826			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.46000	108.86079		8.38500	108.91107			0.00	0	1,000,000,000.00
TL20	On 22/02/2020	Spot Bond		10.12500	83.22799		10.06500	83.43214		372,600,000,000,000.00	36,800,000,000	58,300,000,000.00	
TN17	On 14/11/2017	Spot Bond		8.31500	106.73997		8.25500	106.90199			0.00	0	4,950,000,000.00
TN20	On 17/09/2020	Spot Bond		9.23500	106.86427		9.17000	107.16026			0.00	0	15,961,900,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.65512		100.00000	0.65305		0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	
TN23	On 06/11/2023	Spot Bond		9.33500	113.92167		9.26500	114.35727			0.00	0	11,078,800,000.00
TN25	On 19/08/2025	Spot Bond		9.51000	101.37760		9.44000	101.83272			0.00	0	15,980,000,000.00
TN27	On 14/11/2027	Spot Bond		9.45500	99.55269		9.38500	100.04269			0.00	0	6,811,500,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.30282		0.00000	101.28496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000	102.06407		0.00000	102.04745			0.00	0	1,520,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	101.18114		0.00000	101.16286			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.12332		0.00000	101.10396			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.15341		0.00000	101.13352			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.15648		0.00000	101.13655			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.30486		0.00000	101.28234			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.61254		0.00000	101.58464			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.39556		0.00000	100.37764			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.16752		0.00000	100.14825			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.17118		0.00000	100.15150			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	100.00000	1.54308	100.00000	2.05429			50,000,000,000,000.00	500,000,000	50,000,000,000.00	
TPDA05	On 10/04/2019	Spot Bond	100.00000	1.54308	100.00000	2.05429			3,300,000,000,000,000.00	33,000,000,000	00,000,000,000.00	
TR30	On 31/12/2099	Spot Bond	10.00000	99.61347	10.00000	99.58592				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.62308	9.75000	99.59621				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.63336	100.00000	9.60769				0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.98530	0.00000	99.97061				0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.86853	0.00000	99.85393				0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.56400	0.00000	99.54896				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.37067	0.00000	99.35603				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.32442	0.00000	97.30859				0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.76330	0.00000	99.74850				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.62459	0.00000	96.60859				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.44441	0.00000	96.42860				0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.13446	0.00000	99.11928				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP155	On 24/07/2014	Spot Bond	0.00000	98.46466	0.00000	98.44915				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.35828	0.00000	95.34176				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.06305	0.00000	98.04591				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.34585	0.00000	94.32668				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.85019	0.00000	97.83326				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.11565	0.00000	94.10087				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.97837	0.00000	93.95973				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.34949	0.00000	97.33239				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.82421	0.00000	93.80588				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.60284	0.00000	93.58462				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.49431	100.00000	13.46053				0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC038	On 14/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	101.31759				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	68.61468	100.00000	68.61466				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.28764	0.00000	101.27267				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.25770	0.00000	101.24273				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.91903	0.00000	100.90290				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.94589	0.00000	100.92883				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.89281	0.00000	100.87658				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.08333	100.00000	81.40724				0.00	34,300,000,000	26,000,000,000.00
TWC048	On 22/07/2014	Spot Bond	100.00000	81.38236	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
TWC049	On 24/07/2014	Spot Bond	100.00000		78.66379		100.00000	100.00000			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.50805			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000		101.04708		0.00000	101.02871			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	100.00000		78.66379		100.00000	100.00000			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000		100.00000		0.00000	101.32723			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000		100.93308		0.00000	100.91671			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	100.00000		78.66379		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.43500		107.58154		9.37000	107.89203			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000		99.89602		0.00000	99.87831			0.00	4,000,000,000	2,000,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		99.87526		0.00000	99.85406			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.21109		0.00000	100.18696			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.81500		101.97924		9.75500	102.12408			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.33742		0.00000	100.32018			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.32841		0.00000	100.31071			0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.24423		0.00000	101.22500			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.28665		0.00000	101.26675			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.28849		0.00000	101.26857			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.36167		0.00000	100.34220			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.37199		0.00000	100.35198			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.07000		115.23684		6.99500	115.37047			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.45000		234.15860		1.45000	234.09759			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.01000		105.54299		6.93500	105.60369			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.98000		106.20577		7.92000	106.34871			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.27000		106.43527		8.20000	106.70479			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	8.55000	105.54809		8.49000	105.80931			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.57500	105.66826		8.51000	105.99048			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.66000	92.39580		6.58500	92.46025			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.29000	98.72403		6.22000	98.72144			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.59000	90.68387		6.51500	90.76726			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.27000	96.23543		6.20000	96.25981			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.66000	92.37908		6.58500	92.44371			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.66000	66.36769		7.59000	66.59872			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	35.05449		100.00000	34.98799			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.55478		100.00000	18.51958			0.00	0	0.00

**Total for j-Bonds :** **98,472,978,247,285,500.00** **15,145,408,900** **141 655 641 100.00**

**Grand Total:** **98,472,981,538,389,700.00** **15,145,509,974** **141 659 082 651.00**