



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: 28/03/2014

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 31/03/2014	Any day expiry		10.59770	10.59770		10.60990	10.60990		12.12	0.00	0	0.00
\$ / R	On 31/03/2014	Any day expiry	10.70	16.08840	0.01609		23.16080	0.02316	16.088	13.50	0.00	0	500.00
\$ / R	On 31/03/2014	Any day expiry	10.92	1.37950	0.00138		2.73470	0.00273	1.379	16.54	0.00	0	1,500.00
\$ / R	On 31/03/2014	Any day expiry	11.00	0.58200	0.00058		1.27790	0.00128	0.582	17.65	0.00	0	500.00
\$ / R	On 01/04/2014	Any day expiry		10.59770	10.59770		10.60660	10.60660		12.48	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry		10.59770	10.59770		10.60830	10.60830		12.67	0.00	0	0.00
\$ / R	On 02/04/2014	Any day expiry	10.68	33.11290	0.03311		40.15720	0.04016	33.113	13.35	0.00	0	10,000.00
\$ / R	On 02/04/2014	Any day expiry	10.72	23.72260	0.02372		29.56680	0.02957	23.723	13.68	0.00	0	400.00
\$ / R	On 08/04/2014	Any day expiry		10.60750	10.60750		10.61810	10.61810		12.46	0.00	0	0.00
\$ / R	On 08/04/2014	Any day expiry	10.77	40.78570	0.04079		47.86040	0.04786	40.786	13.80	0.00	0	3,000.00
\$ / R	On 08/04/2014	Any day expiry	11.05	9.40970	0.00941		11.91160	0.01191	9.410	16.00	0.00	0	3,000.00
\$ / R	On 25/04/2014	Any day expiry		10.63550	10.63550		10.64600	10.64600		12.62	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	0.00270	0.00000		0.00290	0.00000	0.003	21.87	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	699.54070	0.69954		711.15870	0.71116	699.541	12.85	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	254.85710	0.25486		255.22680	0.25523	254.857	13.45	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	2.25930	0.00226		2.92640	0.00293	2.259	19.05	0.00	0	500.00
\$ / R	On 26/05/2014	Any day expiry		10.68730	10.68730		10.68770	10.68770		13.19	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.68890	10.68890		10.68900	10.68900		13.22	0.00	0	0.00

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 27/05/2014	Any day expiry	8.30	Put	0.06730	0.00007	0.09440	0.00009	0.067	18.49	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	587.43350	0.58743	590.72060	0.59072	587.433	12.28	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry			10.69060	10.69060	10.69030	10.69030		13.26	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	298.25430	0.29825	303.68740	0.30369	298.254	13.67	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	19.84390	0.01984	21.09730	0.02110	19.844	19.78	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future			10.71800	10.71800	10.72190	10.72190		13.42	321,722,206.00	30,017	1,437,052.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.53760	0.00054	0.68070	0.00068	0.538	16.68	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.82310	0.00082	1.01690	0.00102	0.823	16.22	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.87460	0.00087	1.07670	0.00108	0.875	16.15	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	15.53020	0.01553	16.74370	0.01674	15.530	13.16	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	17.21590	0.01722	18.52620	0.01853	17.216	13.11	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	32.11780	0.03212	34.15130	0.03415	32.118	12.81	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	35.27930	0.03528	37.44230	0.03744	35.279	12.77	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	36.39000	0.03639	38.59680	0.03860	36.390	12.75	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	52.22140	0.05222	54.97600	0.05498	52.221	12.56	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	55.35260	0.05535	58.20080	0.05820	55.353	12.53	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	160.20820	0.16021	163.79780	0.16380	160.208	13.09	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	190.26670	0.19027	193.82240	0.19382	190.267	13.21	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	218.50800	0.21851	221.98040	0.22198	218.508	13.30	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	228.42570	0.22843	231.86150	0.23186	228.426	13.34	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.81	Call	229.32790	0.22933	236.18700	0.23619	229.328	13.84	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	381.15920	0.38116	383.75410	0.38375	381.159	14.18	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.91	Put	388.06390	0.38806	390.61560	0.39062	388.064	14.22	0.00	0	100.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	184.15590	0.18416	190.43030	0.19043	184.156	14.37	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	170.30670	0.17031	176.35160	0.17635	170.307	14.56	0.00	0	14,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	452.30670	0.45231	454.45160	0.45445	452.307	14.56	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	167.66810	0.16767	173.66640	0.17367	167.668	14.60	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	459.66810	0.45967	461.76640	0.46177	459.668	14.60	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	165.07200	0.16507	171.02330	0.17102	165.072	14.64	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	145.76190	0.14576	151.33280	0.15133	145.762	14.95	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	141.31730	0.14132	146.79240	0.14679	141.317	15.02	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	139.14940	0.13915	144.57660	0.14458	139.149	15.06	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	128.83390	0.12883	134.02180	0.13402	128.834	15.25	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	124.94080	0.12494	130.03340	0.13003	124.941	15.33	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	81.29710	0.08130	85.08420	0.08508	81.297	16.60	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	863.29710	0.86330	863.18420	0.86318	863.297	16.60	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	71.05660	0.07106	74.46840	0.07447	71.057	17.02	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	42.70610	0.04271	45.01410	0.04501	42.706	18.68	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,324.70610	1.32471	1,323.11410	1.32311	1,324.706	18.68	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	40.21840	0.04022	42.42320	0.04242	40.218	18.88	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	32.31360	0.03231	34.16970	0.03417	32.314	19.65	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.72670	10.72670	10.73230	10.73230		13.43	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.74230	10.74230	10.75100	10.75100		13.65	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.39890	0.00040	0.50690	0.00051	0.399	17.61	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	261.45800	0.26146	270.37270	0.27037	261.458	13.91	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.74750	10.74750	10.75720	10.75720		13.64	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	328.56060	0.32856	328.35460	0.32835	328.561	13.83	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	42.21250	0.04221	44.27130	0.04427	42.213	20.02	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/07/2014	Any day expiry		10.79910	10.79910	10.80820	10.80820		14.10	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.36340	0.00136		1.44800	0.00145	1.363	17.46	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	342.66790	0.34267		351.32530	0.35133	342.668	14.16	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.80090	10.80090	10.81010	10.81010		14.12	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	352.53000	0.35253		352.14530	0.35215	352.530	14.12	0.00	0	500.00
\$ / R	11.10	Put	Any day expiry	550.95630	0.55096		548.95270	0.54895	550.956	15.11	0.00	0	201.00
\$ / R	12.09	Call	Any day expiry	92.82310	0.09282		96.06390	0.09606	92.823	18.50	0.00	0	201.00
\$ / R	12.62	Call	Any day expiry	60.06810	0.06007		62.23490	0.06223	60.068	20.32	0.00	0	500.00
\$ / R		On 22/08/2014	Any day expiry		10.84530	10.84530	10.85380	10.85380		14.41	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	156.12170	0.15612		157.49900	0.15750	156.122	13.29	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	127.26100	0.12726		130.81430	0.13081	127.261	18.25	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.85460	10.85460	10.86290	10.86290		14.40	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	371.54330	0.37154		371.33190	0.37133	371.543	14.29	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	77.47270	0.07747		79.62320	0.07962	77.473	20.56	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.85640	10.85640	10.86470	10.86470		14.40	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.84030	0.00284		3.06890	0.00307	2.840	17.25	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	365.16860	0.36517		372.55270	0.37255	365.169	14.73	0.00	0	5,000.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.88970	10.88970	10.89750	10.89750		14.54	24,088,016.40	2,212	31,305.00
\$ / R	8.80	Put	Foreign Exchange Future	11.10070	0.01110		11.36410	0.01136	11.101	16.15	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	12.78280	0.01278		13.08970	0.01309	12.783	15.94	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	13.23990	0.01324		13.55840	0.01356	13.240	15.88	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	15.76910	0.01577		16.15120	0.01615	15.769	15.62	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	58.73560	0.05874		60.00120	0.06000	58.736	13.58	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	91.78230	0.09178		93.20790	0.09321	91.782	13.44	0.00	0	35,000.00
\$ / R	10.19	Put	Foreign Exchange Future	131.60800	0.13161		133.04290	0.13304	131.608	13.36	0.00	0	2,870.00
\$ / R	10.21	Put	Foreign Exchange Future	136.45290	0.13645		137.88020	0.13788	136.453	13.35	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	141.42950	0.14143		142.84970	0.14285	141.430	13.35	0.00	0	23,934.00
\$ / R	10.38	Put	Foreign Exchange Future	185.18560	0.18519		186.47600	0.18648	185.186	13.37	0.00	0	250.00
\$ / R	10.50	Put	Foreign Exchange Future	233.19110	0.23319		234.26150	0.23426	233.191	13.64	0.00	0	10,000.00
\$ / R	10.55	Put	Foreign Exchange Future	255.06840	0.25507		256.02440	0.25602	255.068	13.75	0.00	0	10,000.00
\$ / R	11.51	Call	Foreign Exchange Future	249.44460	0.24944		255.00740	0.25501	249.445	16.35	0.00	0	250.00
\$ / R	12.00	Call	Foreign Exchange Future	169.06470	0.16906		173.28390	0.17328	169.065	17.84	0.00	0	42,500.00
\$ / R	12.27	Call	Foreign Exchange Future	138.44730	0.13845		142.04550	0.14205	138.447	18.63	0.00	0	10,000.00
\$ / R	12.35	Call	Foreign Exchange Future	130.82440	0.13082		134.25790	0.13426	130.824	18.87	0.00	0	23,934.00
\$ / R	12.39	Call	Foreign Exchange Future	127.22730	0.12723		130.58240	0.13058	127.227	18.99	0.00	0	2,870.00
\$ / R	12.44	Call	Foreign Exchange Future	122.92130	0.12292		126.17900	0.12618	122.921	19.13	0.00	0	15,296.00
\$ / R	12.75	Call	Foreign Exchange Future	100.32780	0.10033		103.05230	0.10305	100.328	20.04	0.00	0	10,000.00
\$ / R		On 26/09/2014	Any day expiry		10.91000	10.91000	10.91760	10.91760		14.58	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	386.05920	0.38606		385.97100	0.38597	386.059	14.36	0.00	0	500.00
\$ / R	13.10	Call	Any day expiry	91.71710	0.09172		93.86520	0.09387	91.717	20.94	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.91560	10.91560	10.92300	10.92300		14.56	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	5.40460	0.00540		5.16660	0.00517	5.405	17.33	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	435.72820	0.43573		443.00430	0.44300	435.728	14.74	0.00	0	5,000.00
\$ / R		On 29/10/2014	Any day expiry		10.97520	10.97520	10.98240	10.98240		14.88	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	8.28480	0.00828		0.00000	0.00000	8.285	17.36	0.50	5,000	5,000.00
\$ / R	10.80	Put	Any day expiry	401.91070	0.40191		401.93210	0.40193	401.911	14.54	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	406.71480	0.40671		0.00000	0.00000	406.715	15.67	3,494,400.00	5,000	5,000.00
\$ / R	13.33	Call	Any day expiry	118.84190	0.11884		118.65490	0.11865	118.842	21.61	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		10.98720	10.98720	10.99430	10.99430		15.02	0.00	0	0.00
\$ / R	10.16	Put	151.65900	0.15166	153.26350	0.15326	153.26350	0.15326	151.659	13.70	0.00	0	3,882.00
\$ / R	11.91	Call	263.98250	0.26398	268.22640	0.26823	268.22640	0.26823	263.983	17.44	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		11.02920	11.02920	11.03600	11.03600		15.07	0.00	0	0.00
\$ / R	10.80	Put	411.76630	0.41177	412.20130	0.41220	412.20130	0.41220	411.766	14.63	0.00	0	500.00
\$ / R	13.61	Call	139.65770	0.13966	141.49350	0.14149	141.49350	0.14149	139.658	22.50	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.03520	11.03520	11.10000	11.10000		15.20	0.00	0	0.00
\$ / R	8.30	Put	11.24680	0.01125	0.00000	0.00000	0.00000	0.00000	11.247	17.31	0.50	5,000	5,000.00
\$ / R	11.25	Call	470.32530	0.47033	0.00000	0.00000	0.00000	0.00000	470.325	15.70	0.50	5,000	5,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.06320	11.06320	11.06980	11.06980		15.22	0.00	0	32,370.00
\$ / R	9.09	Put	36.31900	0.03632	37.02500	0.03703	37.02500	0.03703	36.319	15.35	0.00	0	1,402.00
\$ / R	9.44	Put	60.19030	0.06019	61.22280	0.06122	61.22280	0.06122	60.190	14.72	0.00	0	13,326.00
\$ / R	9.78	Put	95.82230	0.09582	97.22650	0.09723	97.22650	0.09723	95.822	14.11	0.00	0	41,000.00
\$ / R	9.88	Put	109.33840	0.10934	110.85560	0.11086	110.85560	0.11086	109.338	13.93	0.00	0	79,241.00
\$ / R	10.00	Put	130.27090	0.13027	131.87850	0.13188	131.87850	0.13188	130.271	13.82	0.00	0	17,500.00
\$ / R	10.38	Put	232.69250	0.23269	234.14610	0.23415	234.14610	0.23415	232.693	13.95	0.00	0	500.00
\$ / R	10.55	Put	295.48500	0.29549	296.72550	0.29673	296.72550	0.29673	295.485	14.10	0.00	0	900.00
\$ / R	10.70	Put	365.69890	0.36570	366.68070	0.36668	366.68070	0.36668	365.699	14.44	0.00	0	1,902.00
\$ / R	10.82	Put	427.41150	0.42741	428.14670	0.42815	428.14670	0.42815	427.412	14.70	0.00	0	41,000.00
\$ / R	10.93	Put	488.10290	0.48810	488.57950	0.48858	488.57950	0.48858	488.103	14.95	0.00	0	79,241.00
\$ / R	11.00	Put	528.68100	0.52868	528.98640	0.52899	528.98640	0.52899	528.681	15.11	0.00	0	42,500.00
\$ / R	11.10	Put	589.48090	0.58948	589.53390	0.58953	589.53390	0.58953	589.481	15.34	0.00	0	4,955.00
\$ / R	11.11	Put	595.75000	0.59575	595.77650	0.59578	595.77650	0.59578	595.750	15.36	0.00	0	7,471.00
\$ / R	11.20	Put	653.41070	0.65341	653.20270	0.65320	653.20270	0.65320	653.411	15.58	0.00	0	250.00
\$ / R	12.01	Call	309.23500	0.30924	313.63280	0.31363	313.63280	0.31363	309.235	17.58	0.00	0	500.00
\$ / R	12.29	Call	263.02970	0.26303	266.88700	0.26689	266.88700	0.26689	263.030	18.26	0.00	0	1,402.00
\$ / R	13.00	Call	180.81580	0.18082	183.61320	0.18361	183.61320	0.18361	180.816	19.95	0.00	0	47,455.00
\$ / R	13.06	Call	175.65780	0.17566	178.37780	0.17838	178.37780	0.17838	175.658	20.10	0.00	0	7,471.00
\$ / R	13.24	Call	161.45510	0.16146	163.96830	0.16397	163.96830	0.16397	161.455	20.53	0.00	0	41,000.00
\$ / R	13.26	Call	160.48580	0.16049	162.97790	0.16298	162.97790	0.16298	160.486	20.60	0.00	0	79,241.00
\$ / R	14.84	Call	108.17230	0.10817	109.61650	0.10962	109.61650	0.10962	108.172	25.51	0.00	0	900.00
\$ / R		On 15/12/2014	Any day expiry		11.06920	11.06920	11.07570	11.07570		15.22	0.00	0	0.00
\$ / R	10.80	Put	417.29220	0.41729	417.93860	0.41794	417.93860	0.41794	417.292	14.66	0.00	0	500.00
\$ / R	13.80	Call	154.75140	0.15475	156.65410	0.15665	156.65410	0.15665	154.751	23.00	0.00	0	500.00
\$ / R		On 28/01/2015	Any day expiry		11.15980	11.15980	11.16590	11.16590		15.60	0.00	0	0.00
\$ / R	10.80	Put	431.21120	0.43121	431.19250	0.43119	431.19250	0.43119	431.211	14.82	0.00	0	300.00
\$ / R	14.27	Call	188.46610	0.18847	190.02150	0.19002	190.02150	0.19002	188.466	24.24	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.21860	11.21860	11.22430	11.22430		15.79	0.00	0	0.00
\$ / R	10.80	Put	438.60290	0.43860	437.90980	0.43791	437.90980	0.43791	438.603	14.91	0.00	0	300.00
\$ / R	14.50	Call	213.87910	0.21388	215.01200	0.21501	215.01200	0.21501	213.879	24.78	0.00	0	300.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.25860	11.25860	11.26390	11.26390		15.91	0.00	0	50.00
\$ / R	10.10	Put	189.23160	0.18923	189.61940	0.18962	189.61940	0.18962	189.232	14.31	0.00	0	46,165.00
\$ / R	10.90	Put	493.78680	0.49379	492.86290	0.49286	492.86290	0.49286	493.787	15.14	0.00	0	46,165.00
\$ / R	14.20	Call	234.52390	0.23452	235.97530	0.23598	235.97530	0.23598	234.524	23.30	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.28170	11.28170	11.28690	11.28690		16.04	0.00	0	0.00
\$ / R	10.80	Put	444.04560	0.44405	442.59240	0.44259	442.59240	0.44259	444.046	14.95	0.00	0	300.00
\$ / R	14.85	Call	221.25290	0.22125	222.14890	0.22215	222.14890	0.22215	221.253	25.04	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.35760	11.35760	11.36310	11.36310		16.23	0.00	0	0.00

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 28/04/2015	Any day expiry	10.80	Put	449.38770	0.44939	448.34390	0.44834	449.388	15.07	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	223.31580	0.22332	224.13920	0.22414	223.316	24.77	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.42780	11.42780	11.43330	11.43330		16.40	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	455.28410	0.45528	455.81180	0.45581	455.284	15.20	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	216.93690	0.21694	225.13060	0.22513	216.937	24.46	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.47380	11.47380	11.47940	11.47940		16.51	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.50040	11.50040	11.50600	11.50600		16.63	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	460.99770	0.46100	460.51160	0.46051	460.998	15.33	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	214.76630	0.21477	215.75930	0.21576	214.766	24.50	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.58040	11.58040	11.58600	11.58600		16.84	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	463.68530	0.46369	463.51490	0.46351	463.685	15.40	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	228.09100	0.22809	229.09820	0.22910	228.091	24.51	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.65060	11.65060	11.65620	11.65620		16.93	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	465.48430	0.46548	465.59070	0.46559	465.484	15.45	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	220.60410	0.22060	221.77500	0.22177	220.604	24.26	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.72810	11.72810	11.73380	11.73380		17.02	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	466.35700	0.46636	466.54900	0.46655	466.357	15.48	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	223.32890	0.22333	231.39810	0.23140	223.329	24.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.80070	11.80070	11.80650	11.80650		17.18	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	467.31910	0.46732	467.96760	0.46797	467.319	15.51	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	241.52660	0.24153	243.12310	0.24312	241.527	24.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.86850	11.86850	11.87430	11.87430		17.24	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	466.78490	0.46678	466.70550	0.46671	466.785	15.51	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	226.46640	0.22647	227.72390	0.22772	226.466	24.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.93150	11.93150	11.93730	11.93730		17.37	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	464.20520	0.46421	465.29560	0.46530	464.205	15.47	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	219.42560	0.21943	221.06570	0.22107	219.426	24.04	0.00	0	300.00
\$ / R MAXI	On 01/04/2014	Any day expiry			10.59770	10.59770	10.60660	10.60660		12.48	0.00	0	0.00
\$ / R MAXI	On 01/04/2014	Any day expiry	10.78	Put	19,269.66690	0.19270	18,764.83290	0.18765	19,269.667	14.40	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.65210	10.65210	10.66060	10.66060		15.31	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.71800	10.71800	10.72190	10.72190		13.42	803,850.00	75	1,307.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	40,201.50700	0.40202	40,447.89050	0.40448	40,201.507	14.30	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.88970	10.88970	10.89750	10.89750		14.54	0.00	0	98.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.06320	11.06320	11.06980	11.06980		15.22	0.00	0	37.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.82350	17.82350	17.82980	17.82980		13.21	9,054,338.00	508	37,734.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	8.10900	0.00811	8.91350	0.00891	8.109	17.70	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	50.62580	0.05063	53.40080	0.05340	50.626	13.23	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	64.00050	0.06400	67.02420	0.06702	64.001	12.93	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	91.09610	0.09110	94.43140	0.09443	91.096	12.47	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	169.21050	0.16921	173.39950	0.17340	169.210	12.70	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	477.69630	0.47770	482.03320	0.48203	477.696	13.40	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	855.51400	0.85551	858.36990	0.85837	855.514	14.40	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	68.71540	0.06872	74.99070	0.07499	68.715	16.03	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	53.60060	0.05360	58.68090	0.05868	53.601	16.50	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.09580	18.09580	18.10860	18.10860		14.02	0.00	0	8,276.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.36970	18.36970	18.38030	18.38030		14.68	0.00	0	5,400.00

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 12/12/2014	Foreign Exchange Future	18.50	Put	987.37610	0.98738	986.86680	0.98687	987.376	14.87	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.50440	18.50440	18.51440	18.51440		14.92	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	834.94790	0.83495	834.26670	0.83427	834.948	14.60	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	997.29690	0.99730	996.01430	0.99601	997.297	14.92	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,077.69700	1.07770	1,076.13890	1.07614	1,077.697	15.08	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	392.79810	0.39280	397.78060	0.39778	392.798	17.92	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	311.97640	0.31198	316.60340	0.31660	311.976	18.57	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	309.86190	0.30986	314.47770	0.31448	309.862	18.59	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.67420	18.67420	18.68320	18.68320		15.10	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10436	0.10436	0.10500	0.10500		14.88	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10609	0.10609	0.10678	0.10678		15.85	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10987	0.10987	0.11055	0.11055		17.01	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.74370	14.74370	14.75410	14.75410		12.74	12,104,577.70	821	86,270.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	47.10060	0.04710	49.80730	0.04981	47.101	12.23	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	53.16650	0.05317	55.97930	0.05598	53.166	12.20	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	109.44200	0.10944	112.64620	0.11265	109.442	12.21	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	187.95980	0.18796	190.88090	0.19088	187.960	12.43	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	408.27490	0.40827	409.03880	0.40904	408.275	13.01	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	54.56600	0.05457	58.23360	0.05823	54.566	17.18	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	51.52970	0.05153	55.15030	0.05515	51.530	17.29	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.97950	14.97950	14.99560	14.99560		13.72	1,872,437.50	125	13,768.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	242.14310	0.24214	245.78520	0.24579	242.143	12.81	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	253.05730	0.25306	256.62950	0.25663	253.057	12.85	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	222.49150	0.22249	231.82600	0.23183	222.492	16.46	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.21920	15.21920	15.23430	15.23430		14.44	0.00	0	5,300.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.49130	15.49130	15.50530	15.50530		15.02	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			488.19700	488.19700	489.56200	489.56200			0.00	0	0.00
AL12	On 07/08/2014	Index Future			495.33400	495.33400	496.72100	496.72100			0.00	0	0.00
AL12	On 06/11/2014	Index Future			502.92700	502.92700	504.33700	504.33700			0.00	0	0.00
AL37	On 08/05/2014	Index Future			412.52700	412.52700	412.87200	412.87200			0.00	0	0.00
AL37	On 07/08/2014	Index Future			418.55800	418.55800	418.91000	418.91000			0.00	0	0.00
AL7T	On 08/05/2014	Index Future			485.87700	485.87700	486.81600	486.81600			0.00	0	1.00
AL7T	On 07/08/2014	Index Future			492.98000	492.98000	493.93500	493.93500			0.00	0	0.00
ALBI	On 08/05/2014	Index Future			443.89600	443.89600	444.71200	444.71200			0.00	0	704.00
ALBI	On 07/08/2014	Index Future			450.38500	450.38500	451.21500	451.21500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			457.29000	457.29000	458.13400	458.13400			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.87270	9.87270	9.88380	9.88380		11.87	0.00	0	10,858.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	26.65650	0.02666	27.42410	0.02742	26.657	12.22	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	308.48960	0.30849	316.08850	0.31609	308.490	11.77	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	25.30700		0.02531		26.47000	0.02647	25.307	13.01	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96710		9.96710		9.98170	9.98170		13.41	0.00	0	11,198.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06480		10.06480		10.07800	10.07800		13.94	0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	210.20380		0.21020		160.10100	0.16010	210.204	13.82	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	478.30390		0.47830		426.38120	0.42638	478.304	13.94	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	241.87440		0.24187		195.85540	0.19586	241.874	14.69	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17540		10.17540		10.18740	10.18740		13.69	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.68330		9.68330		9.67230	9.67230		13.11	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.81670		9.81670		9.80890	9.80890		13.77	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			122.21280		122.21280		-127.77520	-127.77520			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			752.39600		752.39600		757.63040	757.63040			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			825.18680		825.18680		830.56530	830.56530			0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			225.64850		225.64850		243.52580	243.52580			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			716.01220		716.01220		721.58770	721.58770			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			95.84110		95.84110		97.16970	97.16970			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.09520		12.09520		12.11870	12.11870		13.09	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.29990		12.29990		12.32800	12.32800		14.09	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.74460		12.74460		12.77120	12.77120		15.46	0.00	0	125.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.72450		1.72450		1.72450	1.72450		13.18	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74800		1.74800		1.74910	1.74910		14.42	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			116.85864		116.85864		116.28964	116.28964			0.00	0	0.00
EL28	On 07/08/2014	Bond Future			118.58168		118.58168		118.00469	118.00469			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 08/05/2014	Bond Future			9.56602		83.13052		9.53165	83.38916			0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.66399		84.23769		9.62846	84.50060			0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.75957		81.74606		9.72286	82.01327			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI			442.45400		442.45400		443.18300	443.18300			0.00	0	316.00
GOVI	On 07/08/2014	GOVI			448.92200		448.92200		449.66400	449.66400			0.00	0	175.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	455.80400		455.80400		456.55900	456.55900			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	112.43216		112.43216		112.09264	112.09264			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	112.96283		112.96283		112.61877	112.61877			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	112.45119		112.45119		112.02445	112.02445			0.00	0	57.00
I2038	On 07/08/2014	Bond Future	112.84131		112.84131		112.40858	112.40858			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	110.14832		110.14832		108.91373	108.91373			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	111.77218		111.77218		110.51989	110.51989			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	112.15712		112.15712		110.88589	110.88589			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	118.71935		118.71935		118.12777	118.12777			0.00	0	472.00
I2050	On 07/08/2014	Bond Future	119.06201		119.06201		118.46193	118.46193			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	204.40200		204.40200		203.59700	203.59700			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	207.41500		207.41500		206.59900	206.59900			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	210.62000		210.62000		209.79200	209.79200			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	553.74600		553.74600		551.49000	551.49000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	561.73200		561.73200		559.44500	559.44500			0.00	0	210.00
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		5.76000	94.24000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.83000		94.17000		5.82000	94.18000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	6.05000		93.95000		6.03000	93.97000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.13000		93.87000		6.09000	93.91000			0.00	0	1,500.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.33000		93.67000		6.29000	93.71000			0.00	0	700.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.41000		93.59000		6.35000	93.65000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.84000		93.16000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	7.16000		92.84000		7.14000	92.86000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.43000		92.57000		7.38000	92.62000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.63000		92.37000		7.59000	92.41000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.80000		92.20000		7.78000	92.22000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.98000		92.02000		7.97000	92.03000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.27120		9.27120		9.27110	9.27110		9.05	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.34220		9.34220		9.34680	9.34680		11.16	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.37560		1.37560		1.37610	1.37610			206,340.00	150	680.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.37560		1.37560		1.37610	1.37610			4,126,800.00	3,000	3,125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future	9.69230		9.69230	0.10313	9.62910	9.62910		15.35	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 08/05/2014	Bond Future			6.89783		110.45187		6.89491	110.45577		1.70	333,122,839.92	3,016	22,838.00
R157	On 07/08/2014	Bond Future			7.13050		112.06659		7.12641	112.07103		1.49	0.00	0	13,000.00
R157	On 06/11/2014	Bond Future			7.42766		106.97146		7.42186	106.97631		1.30	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			8.40257		120.22512		8.37310	120.47704		11.80	66,123,816.00	550	51,609.00
R186	On 08/05/2014	Bond Future	7.50	Call	88.90000		0.08890		107.61000	0.10761	88.900	11.46	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	1,308.25000		1.30825		1,433.66000	1.43366	1,308.250	11.71	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,880.17000		1.88017		2,033.23000	2.03323	1,880.170	11.76	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,332.66000		2.33266		2,502.99000	2.50299	2,332.660	11.80	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	1,505.22000		1.50522		1,423.63000	1.42363	1,505.220	11.80	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,696.66000		3.69666		3,902.86000	3.90286	3,696.660	11.93	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	679.01000		0.67901		638.99000	0.63899	679.010	11.96	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	367.52000		0.36752		345.32000	0.34532	367.520	12.06	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	264.02000		0.26402		248.05000	0.24805	264.020	12.12	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	155.98000		0.15598		146.64000	0.14664	155.980	12.20	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	19.18000		0.01918		18.18000	0.01818	19.180	12.33	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.48786		116.68944		8.45725	116.94554		12.36	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,976.56000		1.97656		1,905.76000	1.90576	1,976.560	12.55	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.56662		118.47954		8.53483	118.73998		12.50	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,589.48000		2.58948		2,516.32000	2.51632	2,589.480	12.70	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			278.96854		278.96854		278.28541	278.28541			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			277.26129		277.26129		276.56924	276.56924			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 08/05/2014	Bond Future			6.45017		104.77391		6.46566	104.76469		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.78276		101.89452		6.80763	101.88565		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			216.38638		216.38638		215.08755	215.08755		10.29	0.00	0	44,663.00
R202	On 07/08/2014	Bond Future			216.48520		216.48520		215.16797	215.16797		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
R203	On 08/05/2014	Bond Future			8.30587		98.11745		8.26625	98.35645		10.13	0.00	0	12,906.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 07/08/2014	Bond Future			8.40104		99.44058		8.35968	99.68377		10.30	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.49345		97.04563		8.45026	97.29288		10.75	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			7.61703		103.14188		7.59802	103.19770		4.69	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	51.89000		0.05189		59.03000	0.05903	51.890	4.55	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	372.66000		0.37266		399.78000	0.39978	372.660	4.64	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.76945		104.64971		7.74851	104.70681		4.33	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	237.97000		0.23797		250.46000	0.25046	237.970	4.19	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.92668		102.09046		7.90352	102.14874		4.39	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	402.01000		0.40201		416.79000	0.41679	402.010	4.23	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	481.53000		0.48153		498.36000	0.49836	481.530	4.23	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.09485		103.71690		8.06809	103.77854		4.11	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,129.49000		1.12949		1,157.49000	1.15749	1,129.490	4.03	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			8.79162		95.55744		8.77742	95.67151			0.00	0	1,991.00
R2030	On 07/08/2014	Bond Future			8.87793		92.94681		8.86321	93.06298			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.95385		94.37314		8.93862	94.49142			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			8.95875		97.95068		8.90900	98.41510			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.03922		95.12458		8.98789	95.59623			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.11004		96.46756		9.05717	96.94679			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.83988		103.73917		7.81055	103.85132		6.13	0.00	0	31,051.00
R204	On 07/08/2014	Bond Future			7.97184		101.22274		7.94035	101.33700		6.01	0.00	0	300.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,831.77000		1.83177		1,772.92000	1.77292	1,831.770	5.98	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.09793		102.77547		8.06405	102.89182		5.95	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	2,084.86000		2.08486		2,028.94000	2.02894	2,084.860	5.90	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.02969		98.79541		8.99001	99.20334			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.10224		100.11848		9.06133	100.53295			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.17184		97.22920		9.12970	97.65028			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			8.09628		98.55694		8.07727	98.64016		7.40	0.00	0	19,048.00
R207	On 07/08/2014	Bond Future			8.22201		96.35666		8.20179	96.44155		7.55	0.00	0	100.00
R207	On 06/11/2014	Bond Future			8.33622		97.83496		8.31473	97.92147		7.55	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			8.20188		93.25923		8.17250	93.40445		8.96	0.00	0	11,730.00
R208	On 07/08/2014	Bond Future			8.31018		94.62263		8.27929	94.77035		8.87	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	2,075.83000		2.07583		2,010.29000	2.01029	2,075.830	8.82	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.41397		92.67492		8.38146	92.82522		9.12	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	2,435.98000		2.43598		2,373.11000	2.37311	2,435.980	9.12	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			8.88444		75.49516		8.84984	75.76110		18.09	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	703.28000		0.70328		794.81000	0.79481	703.280	17.84	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	2,287.63000		2.28763		2,468.44000	2.46844	2,287.630	18.09	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	380.41000		0.38041		354.26000	0.35426	380.410	18.42	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	256.06000		0.25606		238.22000	0.23822	256.060	18.51	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	174.25000		0.17425		162.05000	0.16205	174.250	18.59	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	124.66000		0.12466		115.94000	0.11594	124.660	18.66	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			8.95620		76.59884		8.92057	76.86905		18.25	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.02371		74.62659		8.98704	74.90119		19.13	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			162.32165		162.32165		161.53756	161.53756			0.00	0	719.00
R210	On 07/08/2014	Bond Future			164.71467		164.71467		163.91975	163.91975			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 08/05/2014	Bond Future			127.54317		127.54317		127.39176	127.39176			0.00	0	390.00
R211	On 07/08/2014	Bond Future			127.85915		127.85915		127.70606	127.70606			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			131.31402		131.31402		130.83725	130.83725			0.00	0	21,797.00
R212	On 07/08/2014	Bond Future			131.53290		131.53290		131.04966	131.04966			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			8.74667		86.16031		8.72729	86.31056		15.38	0.00	0	21,705.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/08/2014	Bond Future		8.82287	87.41988		8.80285	87.57271		15.72	0.00	0	0.00
R213	On 06/11/2014	Bond Future		8.89601	85.21874		8.87535	85.37414		16.61	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		8.95361	76.50689		8.91392	76.82580		18.18	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.02366	77.53228		8.98280	77.85623		18.56	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.09074	75.43429		9.04870	75.76342		19.73	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,104.69000	21,104.69000		21,125.43000	21,125.43000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.79120	4.79120		4.79460	4.79460		10.79	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.73530	4.73530		4.74010	4.74010		11.79	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>776,719,623.02</b>	<b>60,474</b>	<b>3 778 266.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00681		0.00000	100.06367			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.34500	106.35295		7.34000	106.33710			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.17687		0.00000	100.15642			0.00	77,000,000	68,500,000.00
AA05	On 22/03/2019	Spot Bond		8.96500	101.47339		8.93500	101.56847			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.74186		0.00000	100.72130			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.84497		0.00000	100.82427			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.83000	97.39817		9.80000	97.47827			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.64500	100.55310		7.64000	100.53729			1,529,000,000.00	200,000	200,100,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.23567		0.00000	101.21506			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.14500	107.23594		9.12500	107.26326			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.53000	133.07660		1.57000	133.01672			0.00	0	130,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.40000	263.62516		2.43000	262.94137			0.00	0	80,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.73016		0.00000	100.71013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.76906	0.00000	100.75013				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.31683	0.00000	100.29658				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.32981	0.00000	100.30875				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.33833	0.00000	100.31673				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.49938	0.00000	101.48278				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	100.00000	7.42585	100.00000	7.41412				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	100.00000	1.32164	100.00000	1.31955				0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.10500	103.60107	8.10000	103.58332			742,418,000,000.00	91,600,000	415,800,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.97083	0.00000	100.94764				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	8.06000	100.74557	8.07000	100.71937				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.46259	0.00000	100.44361				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.87202	0.00000	100.85069				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	99.80584	0.00000	99.78399				0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	99.71743	0.00000	99.69670				0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	99.84659	0.00000	99.82442				0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.16926	0.00000	100.14703				0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.21016	0.00000	100.18603				0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.73864	0.00000	100.71519				0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.21232	0.00000	100.18469				0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	5.98000	133.59620	6.02000	133.53950				0.00	0	260,000,000.00
ABLI03	On 15/03/2015	Spot Bond	3.10000	125.08497	3.13000	125.01206				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.28000	112.88684	4.32000	112.74136				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.13000	99.06813	5.17000	98.89107				0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI06	On 19/07/2020	Spot Bond	6.05000	102.20619		6.10000	101.90407			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.54500	111.06929		11.52500	111.07612			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.48153		0.00000	102.44864			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.04983		0.00000	100.02455			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.05355		0.00000	100.02692			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.05625		0.00000	100.02832			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.78000	108.88494		4.82000	108.64824			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	57.07196		100.00000	56.93371			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000	165.70961		2.17000	165.35135			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	156.74787		2.76000	156.70137			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	167.39449		2.20000	166.94658			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	2.05000	170.41994		2.09000	169.34179			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.54125	73.07427		8.52125	73.10945			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.54125	73.07427		8.52125	73.10945			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	100.18703		0.00000	100.16545			0.00	240,000,000	60,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	90.81000		0.00000	90.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	89.63000		0.00000	89.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	90.00000		0.00000	90.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	86.48000		0.00000	86.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	85.83000		0.00000	85.83000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.50556		0.00000	101.48632			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.39159		0.00000	101.37275			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	85.45000		0.00000	85.45000			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
ABN50	On 21/12/2014	Spot Bond	7.60000	103.22280		7.61000	103.19466			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	85.72000		0.00000	85.72000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	88.87000		0.00000	88.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	85.88000		0.00000	85.88000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.11201		0.00000	100.09332			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.63500	108.56338		7.63000	108.54842			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.45228		0.00000	101.43190			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	83.06000		0.00000	83.06000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	83.18000		0.00000	83.18000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.71000	102.05531		2.74000	101.73223			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.70000	147.90491		2.74000	147.17425			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.65000	197.00179		2.69000	195.80935			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	81.82000		0.00000	81.82000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.87000	88.30548		9.83000	88.49707			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	91.28000		0.00000	91.28000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.40000		0.00000	100.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.16358		0.00000	102.12017			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	87.71000		0.00000	87.71000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	97.01500		0.00000	95.32500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.28000		0.00000	110.05000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.82000	107.79031		9.79000	107.98510			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.25000		0.00000	108.05000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.76500	108.19993		9.73500	108.39601			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.32500	87.01931		9.29500	87.13685			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	99.39000		0.00000	99.39000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	97.04000		0.00000	97.04000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.86000	107.49383		9.83000	107.68768			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.01000		0.00000	88.01000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.45954		0.00000	100.43855			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.27130		0.00000	101.25000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.84500	103.81413		8.82500	103.85674			0.00	0	0.00
ABS11	On 09/04/2021	Spot Bond	8.00000	103.84324		8.00000	103.82086			0.00	0	0.00
ABS5	On 01/05/2015	Spot Bond	7.29500	104.50101		7.29000	104.48549			0.00	0	590,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.37000	97.34121		9.35000	97.40579			0.00	0	0.00
ABS7	On 11/09/2026	Spot Bond	10.02000	91.94717		9.99000	92.12094			0.00	0	70,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.99500	102.84564		7.99000	102.83279			0.00	0	0.00
ABS11	On 11/06/2014	Spot Bond	2.23000	129.49024		2.27000	129.44367			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.21000	267.51640		2.24000	266.82199			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.47000	124.89550		1.51000	124.72681			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.20000	125.99081		2.25000	125.51464			8,800,000,000,000.00	4,000,000,000	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		40.09072	100.00000	39.99254				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.79500		102.85803	11.79000	102.83263				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.08310	0.00000	101.05709				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.63115	100.00000	3.62235				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.11083	0.00000	101.08414				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.50368	0.00000	101.46730				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.05536	0.00000	101.03004				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		62.15858	11.00000	62.14081				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		13.85172	100.00000	13.81816				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		100.29639	0.00000	100.27293				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.32527	0.00000	100.29957				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.28349	0.00000	100.26103				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.29221	0.00000	100.26907				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.29604	0.00000	100.27261				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.36870	0.00000	101.34607				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.36870	0.00000	101.34607				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.37675	0.00000	101.35398				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.27655	0.00000	100.25462				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.37675	0.00000	101.35398				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	101.36065	0.00000	101.33815				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	88.30043	0.00000	88.28177				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.27159	0.00000	100.25004				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.14643	0.00000	100.12437				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.28703	0.00000	100.26430				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.29552	0.00000	100.27212				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.29897	0.00000	100.27531				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.29202	0.00000	100.26889				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.27656	0.00000	100.25463				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.82500	101.10791	9.80500	101.16841				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.29519	0.00000	101.27424				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.98978	0.00000	101.97040				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	81.90673	0.00000	81.88667				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	160.29621	0.00000	160.99403				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	160.30013	0.00000	160.99748				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.28344	0.00000	100.26099				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.83880	0.00000	100.81979				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.83880	0.00000	100.81979				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.69395	0.00000	100.67439				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.27470	0.00000	100.25292				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.27261	0.00000	100.25099				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.33839	0.00000	101.31889				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.62465	0.00000	100.60375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	101.33839		0.00000	101.31892			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.35613		0.00000	101.33375			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.98904		0.00000	101.96720			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.33050		0.00000	100.30892			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.39117		0.00000	102.37081			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.17706		0.00000	100.15527			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.28451		0.00000	100.26197			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.27912		0.00000	100.25701			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.25118		0.00000	100.23123			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.24522		0.00000	100.22573			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.25680		0.00000	100.23641			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.27842		0.00000	100.25636			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.26618		0.00000	100.24506			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.25224		0.00000	100.23220			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.25610		0.00000	100.23577			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.35307		10.23000	100.32587			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.25976		0.00000	100.23914			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.25399		0.00000	100.23382			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.34653		0.00000	100.31921			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	112.50648		0.00000	112.31707			0.00	37,000,000	37,000,000.00
ACL167		On 20/06/2019	Spot Bond	9.90500	102.32405		9.87500	102.41676			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.27730		0.00000	100.25532			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.23676		1.75000	111.19014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170	On 20/03/2015	Spot Bond	0.00000	100.25574	0.00000	100.23544				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.25625	0.00000	100.23590				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.26889	0.00000	100.24816				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.27750	0.00000	100.25610				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.26027	0.00000	100.24020				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.27578	0.00000	100.25451				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.99106	0.00000	100.97107				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	102.38154	0.00000	102.36143				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.32427	0.00000	102.30547				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.27922	0.00000	100.25769				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.58226	0.00000	101.56207				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.27578	0.00000	100.25451				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.27111	0.00000	100.24961				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.28581	0.00000	100.26316				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.29033	0.00000	100.26733				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.25382	0.00000	100.23366				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.25908	0.00000	100.23851				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.29146	0.00000	100.26838				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.28541	0.00000	100.26340				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.30499	0.00000	100.28147				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.27062	0.00000	100.24974				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.30224	0.00000	100.27893				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.80174	0.00000	102.78036				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.30499	0.00000	100.28147				0.00	4,000,000,000	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
ACL200	On 21/11/2016	Spot Bond	0.00000		92.02708		0.00000	92.00888			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.29126		0.00000	100.26880			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.29126		0.00000	100.26880			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		118.51553		0.00000	119.04579			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		119.36045		0.00000	119.89434			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.25337		0.00000	100.23383			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.25095		0.00000	100.23160			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.74955		0.00000	100.73175			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.25751		0.00000	100.23765			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.25854		0.00000	100.23861			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.26889		0.00000	100.24816			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.25371		0.00000	100.23415			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.25337		0.00000	100.23383			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.28033		0.00000	100.25812			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.13978		0.00000	101.11812			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.32465		0.00000	101.30365			0.00	0	0.00
ADCP05	On 26/05/2014	Spot Bond	0.00000		100.58734		0.00000	100.57103			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000		100.59425		0.00000	100.57774			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		9.56779		100.00000	9.54383			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.75597		0.00000	100.73663			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.83655		0.00000	100.81516			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.89019		0.00000	100.86744			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.30640		0.00000	101.28702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.45386		0.00000	101.43241			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.65039		0.00000	101.62617			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.26272		0.00000	101.24321			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.48000		99.47416		8.46000	99.48752			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.67541		0.00000	101.64999			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.97797		0.00000	101.94818			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.88500		99.21085		8.85500	99.30480			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.46000		118.24980		9.43000	118.41607			8,514,000,000,000.00	900,000,000	1,600,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		66.92931		100.00000	66.76358			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48500		106.67280		7.48000	106.66072			0.00	0	3,065,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		65.92336		100.00000	65.76012			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.48016		100.00000	16.44349			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.95000		154.95154		2.99000	154.22798			0.00	0	40,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.46456		0.00000	100.44427			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000		100.45597		0.00000	100.43836			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000		102.81635		0.00000	102.80007			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.30042		0.00000	101.28221			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.40594		0.00000	100.14518			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.88063		0.00000	100.85335			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.24010		0.00000	100.22159			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000		100.28029	0.00000	100.26022				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.18524	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.39791	0.00000	100.37881				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.23608	0.00000	100.21789				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.23262	0.00000	100.21469				0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.07462	0.00000	100.05592				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.37500		101.55707	9.34500	101.64088				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.93986	0.00000	101.92265				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.30220	0.00000	102.28390				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.69797	0.00000	101.68077				0.00	200,000,000	100,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.85573	0.00000	100.53090				0.00	550,000,000	550,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.56705	0.00000	100.54677				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.90000		101.44014	9.87000	101.55601				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.59500		105.67605	7.59000	105.66166			91,140,000,000.00		12,000,000	11,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		99.99979	0.00000	99.97811				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		99.99996	0.00000	99.98029				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	8.04000		100.32104	8.05000	100.30509				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.29500		101.89018	9.27500	101.92411				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.40312		101.28055	11.35676	101.29897				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.29220		100.21654	11.25534	100.21617				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.34464		100.14896	11.30711	100.14940				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.05431	0.00000	100.02703				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.39106		100.03375	11.35350	100.03761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	12.31441	98.47395		12.24953	98.63250			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.05568		0.00000	100.02773			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.05568		0.00000	100.02773			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.05575		0.00000	100.02780			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.65312	99.37789		11.60676	99.39524			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.55455	100.00638		11.51353	100.01781			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.29220	100.21654		11.25534	100.21617			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.51301	100.08188		11.47293	100.09761			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.70292	99.64205		10.66003	99.66814			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.05274		0.00000	100.02625			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.05440		0.00000	100.02719			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.05440		0.00000	100.02719			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.05153		0.00000	100.02576			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.90790	99.41632		10.89339	99.41028			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	12.07000	97.46101		12.05000	97.48144			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.05284		0.00000	100.02641			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.99500	95.06278		11.97500	95.08668			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.04777		0.00000	100.02383			0.00	114,800,000	114,800,000.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.05042		9.28000	100.02520			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.05362		0.00000	100.02681			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.77500	97.53479		11.74500	97.52875			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.05206		0.00000	100.02602			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.05336		0.00000	100.02667			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.05336		0.00000	100.02667			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.86352		0.00000	99.86352			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.05143		0.00000	100.02571			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.05138		0.00000	100.02544			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.03345		0.00000	100.01678			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.05138		0.00000	100.02544			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.05153		0.00000	100.02576			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	100.00000		8.63217	100.00000		8.61102			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.40312	101.27701		14.35676	101.28657			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.68374	99.36562		15.63785	99.42465			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.59566	99.54169		14.54623	99.57468			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.07021		0.00000	100.03509			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.07021		0.00000	100.03509			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.07021		0.00000	100.03509			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.07277		0.00000	100.03637			0.00	0	154,000,000.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.06117		0.00000	100.03057			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		14.88628	100.00000		14.85803			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.78189	100.00000		18.73589			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.09363	100.00000		17.05176			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.55162	100.00000		10.52578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.57668	100.00000	10.55105				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.75741	100.00000	12.72617				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.05408	100.00000	11.02701				0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	102.16137	100.00000	101.89182				0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	101.16755	0.00000	101.15074				0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.05589	0.00000	100.02794				0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.05721	0.00000	100.02859				0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
BCP80U	On 19/05/2014	Spot Bond	100.00000	88.59223	100.00000	88.37772			2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
BCP81U	On 06/06/2014	Spot Bond	100.00000	84.88372	100.00000	84.68677				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000	172.23467	2.14000	171.95956				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.38000	141.42859	8.35000	141.97087				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.38000	141.78357	8.35000	142.32193				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.76500	98.54318	8.73500	98.75134				0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.22137	0.00000	101.19810				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.55290	0.00000	100.53160				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.26233	0.00000	100.24150				0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.42500	95.76918	8.39500	95.84499				0.00	0	343,740,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.10662	0.00000	102.08883				0.00	21,300,000	21,300,000.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.27821	0.00000	101.25898				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.30729	0.00000	101.28764				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.40419	0.00000	101.38316				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.50106	0.00000	101.47865				0.00	11,600,000	11,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.77190	0.00000	101.74561				0.00	0	7,200,000.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	16.00520	100.00000	15.96557				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	101.16477	0.00000	101.14680				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.22387	0.00000	101.20493				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.24919	0.00000	101.22984				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.25763	0.00000	101.23814				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.35888	0.00000	101.33773				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.49380	0.00000	101.47044				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	10.01729	100.00000	9.99248				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	10.01729	100.00000	9.99248				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.30413	0.00000	100.28469				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.32791	0.00000	100.30699				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.33439	0.00000	100.31306				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.84500	100.30740	8.82500	100.33482				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.35383	0.00000	100.33128				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.38822	0.00000	100.36352				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.97327	100.00000	8.95153				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.97327	100.00000	8.95153				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.53000	102.77818	6.54000	102.75671				0.00	0	80,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.28488	0.00000	101.26706				0.00	0	0.00
BIDC35	On 17/04/2014	Spot Bond	0.00000	99.77384	0.00000	99.75876				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	97.81431	0.00000	97.79682				0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000	99.37078	0.00000	99.35505				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC38	On 05/06/2014	Spot Bond	0.00000	98.98490		0.00000	98.96904			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	97.28305		0.00000	97.26552			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.68221		0.00000	100.66561			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.79599		0.00000	100.77652			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.67199		0.00000	100.65477			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.70754		0.00000	100.68942			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.77210		0.00000	100.75234			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.03998		0.00000	101.01342			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.48649		0.00000	101.44953			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	38.98908		100.00000	38.89463			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.62044		100.00000	17.57728			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.29451		0.00000	100.27482			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.85913		0.00000	100.83916			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.86000	108.27880		7.87000	108.24996			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.94500	115.12163		9.92500	115.13810			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.74596		0.00000	101.71711			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	101.30729		0.00000	101.28994			0.00	1,920,000,000	951,300,000.00
CBL11	On 06/05/2016	Spot Bond	9.59500	105.97083		9.57500	105.98105			0.00	0	640,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.68500	99.57637		11.65500	99.64646			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.61444		0.00000	101.58724			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.93500	100.49345		11.90500	100.56837			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.06724		0.00000	101.04759			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.83500	102.45727		9.81500	102.48259			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	101.02571		0.00000	100.99830			0.00	0	64,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond		12.37500	96.06700		12.34500	96.14711			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.18710		0.00000	101.16737			0.00	140,000,000	35,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.52987		0.00000	100.50139			0.00	0	64,200,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.08199		0.00000	101.06304			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.65000	93.97397		10.62000	94.07121			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.21000	117.30505		10.18000	117.46644			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.06000	113.28258		10.03000	113.45361			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.40000	112.41090		9.37000	112.60206			0.00	0	2,500,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.69456		0.00000	100.66433			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.19500	99.90990		12.17500	99.91213			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	101.12550		0.00000	101.10102			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.16703		0.00000	100.06084			0.00	102,700,000	102,700,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	101.36637		0.00000	101.33843			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	102.50972		0.00000	102.47232			0.00	5,300,000	5,300,000.00
CGR8	On 22/07/2015	Spot Bond		0.00000	102.89044		0.00000	102.84747			0.00	69,400,000	69,400,000.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.66148		0.00000	100.63693			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.75615		0.00000	100.73313			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	101.46392		0.00000	101.42852			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.44846		0.00000	101.41344			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.53018		0.00000	101.49314			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	101.06143		0.00000	101.03943			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond		100.00000	98.59876		100.00000	98.34851			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond		100.00000	98.59876		100.00000	98.34851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN169	On 30/04/2014	Spot Bond	100.00000	98.59876		100.00000	98.34851			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.28352		0.00000	100.26106			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	98.59876		100.00000	98.34851			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.44615		0.00000	101.42715			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.42693		0.00000	100.39980			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.51031		10.11000	102.48238			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.42693		0.00000	100.39980			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	99.90478		0.00000	99.88548			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	115.05718		2.76000	115.02301			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.55118		0.00000	106.55118			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	114.93647		3.14000	114.90120			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.72759		8.25000	100.70547			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.42693		0.00000	100.39980			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.42693		0.00000	100.39980			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.55039		3.10000	114.51547			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.50742		2.40000	114.47465			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.39953		0.00000	100.36808			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.14529		0.00000	101.72718			0.00	500,000,000	500,000,000.00
CLN214	On 12/10/2014	Spot Bond	0.00000	99.77955		0.00000	101.38131			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.69500	103.51055		8.69000	103.49752			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	99.83121		0.00000	99.81218			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	99.83365		0.00000	99.81488			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond			0.00000		101.36257		0.00000	101.34162			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			0.00000		101.37507		0.00000	101.35472			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.74500		103.66253		8.74000	103.64936			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.74500		103.66253		8.74000	103.64936			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			8.79500		102.42660		8.79000	102.41412			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			0.00000		100.29050		0.00000	100.26750			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			0.00000		100.32045		0.00000	100.29513			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			0.00000		101.32211		0.00000	101.30323			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			0.00000		101.32211		0.00000	101.30323			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond			100.17539		88.99236		100.17539	88.79209			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			0.00000		100.45915		0.00000	100.42999			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			0.00000		100.92383		0.00000	100.90479			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			0.00000		100.29467		0.00000	100.27135			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			0.00000		100.72329		0.00000	100.70399			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			0.00000		100.77032		0.00000	100.74974			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000		100.93837		9.35000	100.91289			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000		100.93837		9.35000	100.91289			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			0.00000		100.70382		0.00000	100.68453			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			0.00000		100.70577		0.00000	100.68643			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		101.18982		0.00000	101.15779			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN248	On 14/03/2015	Spot Bond	0.00000	100.36547	0.00000	100.34573				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.16691	0.00000	101.13551				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.13581	0.00000	100.11531				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.13581	0.00000	100.11531				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.13581	0.00000	100.11531				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.13581	0.00000	100.11531				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.13581	0.00000	100.11531				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.13921	0.00000	100.11822				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.14468	0.00000	100.12289				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.14468	0.00000	100.12289				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.14468	0.00000	100.12289				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.14468	0.00000	100.12289				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.14468	0.00000	100.12289				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.14561	0.00000	100.12369				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.70500	99.96617	9.67500	100.05673				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.80218	0.00000	100.78309				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.25478	0.00000	101.23376				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.33063	0.00000	100.30453				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	101.09721	0.00000	101.06691				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.26544	0.00000	100.24497				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.26371	0.00000	100.24339				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.27136	0.00000	100.24984				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.73173	0.00000	100.71237				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.85014	0.00000	100.82675				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond		0.00000	100.27066		0.00000	100.24920			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.83325		0.00000	103.81246			0.00	128,300,000	128,300,000.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.54248		0.00000	100.52158			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.17737		0.00000	100.15687			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.11578		0.00000	100.01761			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.25682		0.00000	100.23701			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond		0.00000	100.29641		0.00000	100.27355			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond		0.00000	100.29641		0.00000	100.27355			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond		0.00000	100.29641		0.00000	100.27355			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond		0.00000	100.29641		0.00000	100.27355			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.05116		0.00000	101.03117			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.68150		0.00000	100.66092			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.44080		0.00000	100.41631			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.16620		0.00000	100.14132			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.53076		0.00000	102.50956			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.04436		0.00000	100.02217			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.16434		0.00000	100.13972			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	99.89349		0.00000	99.87095			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.31037		0.00000	100.28583			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.04441		0.00000	100.02222			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.04441		0.00000	100.02222			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.04629		0.00000	100.02314			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	123.51119		0.00000	125.04703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	0.00000	101.86107	0.00000	101.83919				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	123.21419	0.00000	125.95324				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	123.08503	0.00000	124.41485				0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	123.27495	0.00000	125.32175				0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	121.16196	0.00000	121.58094				0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	121.76346	0.00000	122.05088				0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	124.08755	0.00000	122.44000				0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	101.06490	0.00000	101.04175				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.15000	94.87002	11.11000	95.04695				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.67000	91.56832	11.63000	91.74601				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.04418	0.00000	100.02208				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.30911	0.00000	100.28526				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.03963	0.00000	101.01702				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.30979	0.00000	101.28845				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.40336	0.00000	101.37983				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.70898	8.80500	103.68430				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.27062	0.00000	100.24974				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.17768	0.00000	101.15656				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.57484	0.00000	118.73936				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.28336	0.00000	100.26150				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.28851	0.00000	100.26626				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.30843	0.00000	100.28463				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.28525	0.00000	100.26325				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.39561	0.00000	100.36507				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330		On 20/06/2017	Spot Bond	0.00000	100.39561		0.00000	100.36507			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.39561		0.00000	100.36507			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.32542		0.00000	100.29972			0.00	0	0.00
CLN333		On 21/06/2014	Spot Bond	0.00000	100.16759		0.00000	100.14817			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	101.16868		0.00000	101.15124			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.04418		0.00000	100.02208			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	107.26015		0.00000	107.67056			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	107.39116		0.00000	107.77291			0.00	0	0.00
CLN338		On 23/06/2014	Spot Bond	0.00000	100.16934		0.00000	100.15049			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	101.25582		0.00000	101.23400			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.35868		0.00000	100.33100			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.04444		0.00000	100.02222			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.41302		0.00000	100.38053			0.00	0	192,500,000.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.33912		0.00000	100.31236			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.25910		0.00000	100.23853			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.29881		0.00000	100.27577			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	101.24196		0.00000	101.22035			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.03047		0.00000	101.00982			0.00	0	0.00
CLN348		On 23/06/2014	Spot Bond	0.00000	100.16813		0.00000	100.14943			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.04313		0.00000	100.02156			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.16484		0.00000	101.14565			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	100.95955		0.00000	100.93304			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	100.95955		0.00000	100.93304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond		0.00000	100.65080		0.00000	100.63059			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.40726		0.00000	100.37582			0.00	0	38,500,000.00
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	101.03337		0.00000	101.00483			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.99894		0.00000	100.97135			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.21865		0.00000	101.19708			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.20272		0.00000	101.18155			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.24576		0.00000	100.22682			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.30779		10.55000	100.22375			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.33000	101.65747		10.29000	101.82221			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.26392		0.00000	100.24357			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.40614		0.00000	101.38046			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.47000	103.24248		12.43000	103.37054			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.30883		0.00000	101.28209			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.50000	102.81233		12.46000	102.92395			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.93000	102.37338		10.89000	102.49002			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.96733		0.00000	100.94068			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.61961		0.00000	100.59722			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.40489		0.00000	100.37949			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		100.00000	0.02603		100.00000	100.00000		750,000,000,000,000.00	7,500,000,000	7,500,000,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	38.61616		7.01000	38.60899			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	150.11620		0.00000	150.11620			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.76500	132.12169		8.73500	132.30262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.38000	141.42859		8.35000	141.97087			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.38000	141.78357		8.35000	142.32193			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	89.16357		0.00000	89.14443			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	89.07092		0.00000	89.05161			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.83184		0.00000	99.81055			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.83184		0.00000	99.81055			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.29395		0.00000	100.27068			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.27445		0.00000	100.25269			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.27835		0.00000	100.25629			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.68783		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.27578		0.00000	100.25451			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.30979		0.00000	101.28845			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.25026		0.00000	100.23097			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.80461		0.00000	100.78186			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.24500	104.02024		9.24000	104.00125			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.29500	101.89220		9.27500	101.93439			1,859,000,000.00	200,000	710,100,000.00
COJ05	On 05/06/2023	Spot Bond	10.56000	113.43910		10.53000	113.59216			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.59500	106.77860		8.59000	106.76182			6,876,000,000.00	800,000	400,000.00
COJ07	On 23/03/2021	Spot Bond	10.15000	103.38094		10.12000	103.50366			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.46000	92.22358		10.42000	92.41581			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.11000	93.58406		11.08000	93.75714			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.11000	91.39305		11.08000	91.55950			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.65522		0.00000	100.63549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	100.66881	0.00000	100.64872				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.59443	0.00000	100.57455				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.12548	0.00000	101.10682				0.00	0	0.00
CPL018	On 07/04/2014	Spot Bond	0.00000	102.99409	0.00000	102.97817				0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000	102.56558	0.00000	102.54984				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.47000	100.09729	11.44000	100.23067				0.00	0	500,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.57196	100.00000	10.54635				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.11015	0.00000	101.09330				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.57000	95.00848	8.55000	95.04425				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.57193	0.00000	100.55561				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.47369	0.00000	100.45740				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.45912	0.00000	100.43918				0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000	100.97599	0.00000	100.95916				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.39274	0.00000	102.35931				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.35800	0.00000	100.33037				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	100.00000	1.79894	100.00000	100.00000				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	99.97332	0.00000	99.94648				0.00	0	25,700,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	99.97195	0.00000	99.94377				0.00	0	25,700,000.00
DV21	On 15/06/2016	Spot Bond	7.47500	119.44697	7.47000	119.43387				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.86500	104.01472	8.84500	104.08120				0.00	0	2,287,492,800.00
DV23	On 27/02/2023	Spot Bond	9.21000	105.65300	9.17000	105.87421				0.00	0	2,590,799,300.00
DV24	On 18/02/2024	Spot Bond	9.32000	103.48720	9.28000	103.72045				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.66000	104.61425	9.64000	104.74735				0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.37853	0.00000	100.36200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond		0.00000	100.39823		0.00000	100.38095			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.74509		0.00000	100.72786			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.27075		0.00000	100.25220			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		8.45500	126.56220		8.43500	126.64467			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.37476		0.00000	103.93793			0.00	0	3,010,800,000.00
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	132.01050		0.10000	131.98093			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		2.13000	117.54479		2.17000	116.96146			0.00	0	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond		2.14000	104.98865		2.18000	104.40182			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.26000	103.45664		2.30000	102.87022			0.00	0	19,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		10.05000	104.18230		10.02000	104.29433			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.90000	104.67438		9.87000	104.79904			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.16000	103.43408		10.13000	103.59185			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.35000	98.00807		10.33000	98.06747			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.81369		0.00000	100.79482			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.35794		0.00000	100.33985			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.95059		0.00000	100.93372			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.72116		0.00000	100.70358			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.70936		0.00000	100.69165			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ203U	On 16/04/2014	Spot Bond	100.00000		98.98097		100.00000	98.72050			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		69.39163		100.00000	69.25996			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.50655		3.00000	129.46724			0.00	0	70,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.65500		104.63367		11.65000	104.60668			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		103.82643		0.00000	103.80331			0.00	0	40,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.38565		0.00000	101.36313			0.00	0	20,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.84891		0.00000	99.82706			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.29500		94.54891		10.26500	94.61648			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		99.95977		0.00000	99.93956			0.00	0	20,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.67819		0.00000	100.65714			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.98354		0.00000	100.96165			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.90594		0.00000	100.88583			0.00	0	2,400,000.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.88016		0.00000	100.85970			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.00140		0.00000	100.97910			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.96878		0.00000	100.94627			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.84022		0.00000	100.82162			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.86419		0.00000	100.84504			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.81506		0.00000	100.79610			0.00	0	51,300,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.85058		0.00000	100.83080			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.80795		0.00000	100.78916			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.83756		0.00000	100.81809			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05500		101.60626		7.06000	101.58035			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	8.10000		108.06320		8.07000	108.14407			339,025,500,000.00	41,855,000	7,270,251,800.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond		8.74500	109.42838		8.70500	109.65736			0.00	0	3,310,970,200.00
ES26	On 02/04/2026	Spot Bond		8.97000	91.87037		8.94000	92.05413			0.00	0	5,182,961,300.00
ES33	On 15/09/2033	Spot Bond		9.52000	82.61660		9.48500	82.86120			0.00	0	46,129,101,200.00
ES42	On 25/04/2042	Spot Bond		9.70000	92.19752		9.66000	92.52006			0.00	0	16,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.74046		0.00000	100.72070			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	101.36826		0.00000	101.34875			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.14087		0.00000	100.11962			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond		0.00000	100.58849		0.00000	100.57086			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond		0.00000	99.88143		0.00000	99.86420			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	100.40444		0.00000	100.38605			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.88217		100.00000	11.85241			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.56342		100.00000	11.53446			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.31202		0.00000	100.29246			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.32477		0.00000	100.30442			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.35023		0.00000	100.32827			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.37565		0.00000	100.35208			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.89500	101.32272		6.89000	101.30641			0.00	0	840,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.77500	97.62663		9.74500	97.70924			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.40905		0.00000	100.39124			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.40898		0.00000	100.39117			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.26145		0.00000	101.24087			0.00	0	40,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.53584		0.00000	102.51503			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.57500	104.83388		11.54500	104.90954			6,945,000,000.00	600,000	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.74677	0.00000	98.71944				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.30000	125.11134	2.35000	124.63857				0.00	0	20,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	266.89740	2.27000	266.20468				0.00	0	40,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.42000	104.93614	2.45000	104.60373			2,904,000,000,000.00	1,200,000,000	600,000,000.00	
FRBI28	On 31/03/2028	Spot Bond	2.68000	148.24986	2.72000	147.51733				0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.54000	200.16445	2.58000	198.94913				0.00	0	10,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.90500	108.17977	7.90000	108.16409				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.95300	59.38611	7.95300	59.37074				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.48300	37.47229	9.48300	37.46211				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.72000	36.18847	9.72000	36.17839				0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	103.21011	0.00000	103.16209				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	101.14699	0.00000	101.11613				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	101.11510	0.00000	101.08511				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	101.11510	0.00000	101.08511				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.79301	0.00000	100.76597				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	101.09615	0.00000	101.06669				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.32889	0.00000	100.30293				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.44541	0.00000	100.41712				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.28358	0.00000	100.26112				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.31218	0.00000	100.28751				0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	101.11368	0.00000	101.09568				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	100.43897	0.00000	100.41108				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.30499		0.00000	100.28147			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	100.29023		0.00000	100.26784			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.33861		0.00000	100.31248			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	100.29984		0.00000	100.27672			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	100.31939		0.00000	100.29475			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.39541		0.00000	100.36487			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.38352		0.00000	100.35392			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	14.02682		100.09221	13.99282			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.27130		0.00000	100.25038			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	109.62010		0.00000	109.46322			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.32722		0.00000	100.30136			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.36692		0.00000	100.33799			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	101.02532		0.00000	100.99779			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.28608		0.00000	104.27514			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.30511		0.00000	100.28098			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	100.30863		0.00000	100.28423			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.28109		0.00000	100.25882			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.28438		0.00000	100.26245			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.37502		0.00000	100.34608			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.40024		0.00000	100.38197			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.38206		0.00000	100.36373			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.27922		0.00000	100.25769			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	54.26404		13.22500	54.24486			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.26269		0.00000	100.24243			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.26303		0.00000	100.24275			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.39504		0.00000	100.36396			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.27543		0.00000	100.25420			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.66500	93.17987		3.69500	92.88557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	100.28783	0.00000	100.26562				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.28783	0.00000	100.26562				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.84958	0.00000	100.82756				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.04418	0.00000	100.02208				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.31624	0.00000	98.29445				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.13011	0.00000	100.81229				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.27062	0.00000	100.24974				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.26406	0.00000	100.24371				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.36613	0.00000	101.34075				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.31083	0.00000	100.28685				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.01947	0.00000	100.99904				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.35133	0.00000	101.32620				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.42914	0.00000	101.40489				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.35800	0.00000	100.33037				0.00	0	128,300,000.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.28163	0.00000	100.25991				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.35765	0.00000	100.33005				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.26095	0.00000	100.24084				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.35139	0.00000	101.31406				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.28438	0.00000	100.26245				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.28438	0.00000	100.26245				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.35990	0.00000	100.34045				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.48927	0.00000	101.46672				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.30610	0.00000	100.28188				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000	100.30440	0.00000	100.28032				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.51126	0.00000	100.48897				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.26095	0.00000	100.24024				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.26965	0.00000	101.24879				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.54000	114.76716	3.59000	114.33444				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.30997	0.00000	100.28546				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.31310	0.00000	100.28835				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.52000	114.92607	3.57000	114.49273				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.81000	121.99659	1.85000	121.94052				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.54000	114.76716	3.59000	114.33444				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.79000	120.50335	2.83000	120.33720				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.86000	125.73201	2.90000	125.57184				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.44748	0.00000	101.42382				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	99.53004	0.00000	99.09903				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.48918	0.00000	100.45813				0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.49775	0.00000	100.46617				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.26954	0.00000	100.24816				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.30792	0.00000	100.28357				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	103.43299	0.00000	103.36006				0.00	0	6,200,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.35935	0.00000	100.33102				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.34617	0.00000	100.31886				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.29229	0.00000	100.26974				0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	100.45486	0.00000	100.42597				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.29195	0.00000	100.26943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond	0.00000	102.61801		0.00000	102.55397			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	95.77808		0.00000	95.35179			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.25811		0.00000	93.87283			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.34707		0.00000	100.32830			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.59109		100.00000	8.57028			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	14.50500		100.00000	14.46986			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.93000	141.54966		4.97000	141.44752			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	102.04961		0.00000	102.03377			0.00	2,000,000,000	1,000,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.49073		0.00000	100.47465			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.35597		0.00000	103.33949			0.00	8,187,200,000	2,046,800,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.75065		0.00000	101.73472			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.94335		0.00000	102.92759			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.77756		0.00000	100.76115			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.23608		0.00000	100.21789			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	87.96579		0.00000	87.96579			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.75000	120.44269		2.77000	119.96652			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.22567		0.00000	101.20718			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.98354		10.38000	101.95452			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.98354		10.38000	101.95452			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.35312		0.00000	101.28303			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.91686		0.00000	100.90021			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.44728		0.00000	101.42347			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.89000	97.37132		2.91000	96.99502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.85000		191.40853		2.89000	190.25651			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.86000		97.89478		2.88000	97.51613			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.75000		256.63510		2.78000	255.97037			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		266.69145		2.28000	265.99929			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		252.35642		3.00000	251.70338			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.67000		121.91748		2.72000	121.45708			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.20123		0.00000	101.18175			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.20000		122.13844		2.25000	121.67682			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.42045		0.00000	101.39946			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		99.90194		0.00000	101.61226			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.16758		0.00000	101.14781			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.73000		96.52498		2.75000	96.10183			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.03710		104.97509	14.99906			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.01152		101.07593	18.96503			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.56312		100.44759	11.53499			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.34872		0.00000	100.33122			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		17.49691		100.76967	17.45423			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	2.37000		106.17867		2.41000	105.27491			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
FRS84	On 30/03/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.38000		105.34062		2.41000	105.00690			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.37678		0.00000	98.37568			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.41000		105.03710		2.44000	104.70435			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond		0.00000	100.74480		0.00000	100.72239			0.00	0	128,300,000.00
FRS90	On 07/12/2023	Spot Bond		2.45000	332.73012		2.48000	331.86728			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond		0.00000	100.13937		0.00000	100.12387			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond		0.00000	101.07954		0.00000	101.05907			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.01730		0.00000	100.99807			0.00	156,000,000	52,000,000.00
FRS95	On 11/08/2014	Spot Bond		0.00000	100.96865		0.00000	100.95037			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.69405		0.00000	100.67385			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.61463		0.00000	100.59552			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond		0.00000	101.05279		0.00000	101.02591			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	101.61506		0.00000	101.59452			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		6.21000	101.62198		6.22000	101.60097			0.00	0	186,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.86500	102.14757		6.86000	102.13343			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.91500	100.57055		7.91000	100.56031			79,150,000,000.00	10,000,000	5,000,000.00
FRX17	On 15/09/2017	Spot Bond		8.41500	100.65816		8.40500	100.66512			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.59500	111.27574		8.56500	111.35457			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		9.07500	103.08827		9.05500	103.14948			0.00	0	840,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.26000	97.57450		9.23000	97.69236			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.76000	88.89746		9.73000	89.03682			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.80000	109.51471		9.77000	109.69071			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		10.08000	95.90318		10.06000	95.96197			0.00	0	670,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.33000	94.46057		10.31000	94.58480			0.00	0	280,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.34500	82.05296		10.30500	82.32891			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.23108		0.00000	100.21267			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.23987		0.00000	100.22079			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.24338		0.00000	100.22402			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.25209		0.00000	100.23206			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.26607		0.00000	100.24496			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.27654		0.00000	100.25462			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.32184		0.00000	100.29641			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.67720		0.00000	100.66118			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.71398		0.00000	100.69705			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.74727		0.00000	100.72952			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.75510		0.00000	100.73716			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.77731		0.00000	100.75882			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.81066		0.00000	100.79135			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.83844		0.00000	100.81845			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.96058		0.00000	100.93759			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.86542		0.00000	101.84584			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	99.84384		0.00000	99.82403			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.64500	99.35994		9.62500	99.38556			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	100.92151		0.00000	100.90664			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	98.75394		0.00000	98.73755			0.00	8,450,000,000	8,450,000,000.00
GRB94	On 29/04/2014	Spot Bond	0.00000	99.59973		0.00000	99.58491			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	101.09017		0.00000	101.07136			0.00	0	30,100,000.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	101.11667		0.00000	101.09743			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	101.16788		0.00000	101.14783			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	101.23142		0.00000	101.21037			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	101.31962		0.00000	101.29718			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	100.46299		0.00000	100.44289			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	101.64038		0.00000	101.62296			0.00	48,770,000	88,770,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	101.39710		0.00000	101.37771			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	101.54132		0.00000	101.29894			0.00	550,000,000	570,000,000.00
GRT05		On 25/01/2015	Spot Bond	0.00000	101.50191		0.00000	101.48430			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.43878		0.00000	100.41873			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	100.82859		0.00000	100.80830			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	100.10404		0.00000	100.08668			0.00	0	0.00
GSIS02		On 24/02/2015	Spot Bond	0.00000	100.64701		0.00000	100.62980			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.19169		0.00000	100.16957			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	101.46530		0.00000	101.44154			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	101.81633		0.00000	101.79861			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.39887		0.00000	100.37872			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	101.13343		0.00000	101.11464			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	101.14762		0.00000	101.12858			0.00	0	0.00
HILC10		On 25/04/2014	Spot Bond	0.00000	101.01814		0.00000	101.00316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC11	On 07/05/2014	Spot Bond	0.00000		100.94262		0.00000	100.92637			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.33590		0.00000	101.31610			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.26952	97.36955			8.26462	97.35718			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		101.40471		0.00000	101.38395			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.62207	104.41639			8.61718	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		101.49318		0.00000	101.47117			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.07212	104.41639			9.06723	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		101.60127		0.00000	101.57774			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		101.43380		0.00000	101.41340			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.59705		0.00000	101.57503			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.66003		0.00000	101.63718			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.92369		0.00000	100.90317			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000	101.18023			9.89000	101.15325			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.59500	107.17073			8.57500	107.24542			0.00	0	3,060,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond		2.02000	271.47732		2.05000	270.77211			0.00	0	8,860,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.00000	271.89838		2.03000	271.19201			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.50000	99.30195		9.46500	99.58444			0.00	0	3,226,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.42000	99.98361		9.38500	100.27454			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	52.07671		100.00000	51.95055			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	13.51979		100.00000	13.48704			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	64.96576		100.00000	64.80489			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	30.10852		100.00000	30.03396			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	15.98471		100.00000	15.94512			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	9.51993		100.00000	9.49609			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	55.01318		100.00000	54.87695		0,000,000,000,000,000.00	00,000,000,000	00,000,000,000.00	00,000,000,000.00
I2025	On 31/01/2025	Spot Bond		1.77000	111.73093		1.80000	111.37650		117,000,297,156,000.00	66,101,862,800	83,369,100,000.00	
I2038	On 31/01/2038	Spot Bond		2.13000	111.74983		2.15000	111.30871		224,932,624,230,000.00	05,602,171,000	61,081,085,500.00	
I2046	On 31/03/2046	Spot Bond		2.21000	109.46125		2.26000	108.21803		2,166,242,000.00	980,200	44,416,490,100.00	
I2050	On 31/12/2050	Spot Bond		2.19000	117.97901		2.21000	117.37316		211,120,281,888,000.00	96,401,955,200	46,884,377,600.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	92.90000		0.00000	92.70000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.79500	102.86091		7.79000	102.84409		11,692,500,000,000.00	1,500,000,000	750,000,000.00	
IBL13	On 12/03/2015	Spot Bond		0.00000	101.22480		0.00000	101.20561			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.34647		0.00000	100.40052			0.00	0	60,000,000.00
IBL21	On 15/03/2016	Spot Bond		8.29500	102.60461		8.29000	102.59093			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.54500	105.23998		8.52500	105.28397			0.00	0	3,800,000,000.00
IBL23	On 21/04/2014	Spot Bond		7.88500	103.80394		7.89500	103.78104			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond		0.00000	101.21035		0.00000	101.19209			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL25	On 18/08/2014	Spot Bond	0.00000		100.79792		0.00000	100.77986			0.00	0	500,000,000.00
IBL26	On 18/08/2014	Spot Bond	4.78000		113.77062		4.82000	113.71380			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.11500		101.29710		8.11000	101.28552			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		101.06192		0.00000	101.04435			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.12504		0.00000	101.10636			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.63000		124.35298		1.67000	124.18459			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27000		125.37444		2.32000	124.90066			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.49900		0.00000	100.48260			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.32786		0.00000	101.31120			0.00	0	16,000,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.66500		100.33206		8.64500	100.37530			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.82157		0.00000	100.80321			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.03462		0.00000	102.01674			0.00	0	3,500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.81732		0.00000	100.79936			0.00	1,000,000,000	500,000,000.00
IBL45	On 21/12/2018	Spot Bond	9.20500		97.68927		9.17500	97.77493			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.68500		90.92336		9.66500	90.98094			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.63372		0.00000	100.61519			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.74500		95.32558		8.72500	95.36762			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.73500		98.50797		9.71500	98.57345			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.10875		0.00000	101.09133			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		101.14203		0.00000	101.12406			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.05500		99.52514		8.05000	99.51378			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.98500		98.26341		8.95500	98.34344			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.26651		0.00000	101.24647			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.86537		0.00000	100.84799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond		8.31500	101.62648		8.29500	101.65398			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.94500	102.13039		8.91500	102.22317			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.96000	103.05162		9.92000	103.27543			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		100.00000	1.44824		100.00000	1.44469			0.00	0	15,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00365		100.00000	0.00365			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.15471		0.00000	101.13700			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.21212		0.00000	101.19357			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.30000	99.06850		9.27000	99.18452			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.26386		5.00000	102.24999			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.26386		5.00000	102.24999			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.83566		5.00000	100.82190			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.26386		5.00000	102.24999			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.20469		4.00000	100.19391			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.74118		0.00000	100.71643			0.00	0	517,000,000.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.69805		0.00000	100.67385			0.00	0	267,100,000.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.04996		0.00000	100.02498			0.00	0	38,700,000.00
IF422U	On 27/05/2014	Spot Bond		100.00000	84.43339		100.00000	83.87050			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	105.95766		9.20000	105.93163			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.04109		0.00000	100.02064			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	100.04109		0.00000	100.02064			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.98359		0.00000	100.96170			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.63705		100.00000	7.61854			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond		0.00000	101.13190		0.00000	101.11430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.99448		0.00000	100.97633			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.86757		0.00000	100.84946			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.79500	99.63163		9.79000	99.61017			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.61468		0.00000	100.59667			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.18021		0.00000	102.16452			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.38615		0.00000	100.36931			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.63113		0.00000	100.60528			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.15417		100.00000	6.13876			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	83.51403		100.00000	83.32886			0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000	99.17355		100.00000	98.36065			0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000	95.13282		100.00000	94.39535			0.00	0	0.00
INA414	On 01/04/2014	Spot Bond	5.80000	97.18173		5.80000	99.92061			0.00	0	0.00
INA415	On 08/04/2014	Spot Bond	5.80000	99.82551		5.80000	99.80968			0.00	0	0.00
INA416	On 15/04/2014	Spot Bond	5.80000	99.71479		5.80000	99.69899			0.00	0	0.00
INA417	On 22/04/2014	Spot Bond	5.90000	99.59752		5.90000	99.58148			0.00	0	0.00
INA418	On 29/04/2014	Spot Bond	5.90000	99.48540		5.90000	99.46941			0.00	0	0.00
INA419	On 06/05/2014	Spot Bond	5.90000	99.37354		5.90000	99.35758			0.00	0	0.00
INA420	On 12/05/2014	Spot Bond	5.90000	99.26193		5.90000	99.24600			0.00	0	0.00
INA421	On 20/05/2014	Spot Bond	6.00000	99.13629		6.00000	99.12014			0.00	0	0.00
INA422	On 27/05/2014	Spot Bond	6.00000	99.02333		6.00000	99.00722			0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	6.05000	98.78829		6.05000	98.77211			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.04645		0.00000	100.02318			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	11.40312	100.76942		11.35676	100.78775			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.40312	99.63989		11.35676	99.65801			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.20612		0.00000	100.18238			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.64455		0.00000	100.61643			0.00	0	21,100,000.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.20237		0.00000	100.17910			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	99.98243		6.50000	99.96486			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.29641		0.00000	100.27355			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.03560		0.00000	100.01785			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.45086		0.00000	97.40434			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.36294		0.00000	100.34377			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	101.22526		0.00000	101.20856			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.32257		0.00000	101.30401			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	100.86644		0.00000	100.84908			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.19675		0.00000	100.17485			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.57963		0.00000	100.55946			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.07945		0.00000	102.06370			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.00342		0.00000	101.98740			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.21876		0.00000	100.20191			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.21703		0.00000	100.20030			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.37545		0.00000	100.35906			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.15579		0.00000	101.13899			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.96214		0.00000	100.94489			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.84147		0.00000	100.82425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING243	On 18/02/2015	Spot Bond	0.00000	100.73360		0.00000	100.71706			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.72484		0.00000	100.70850			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.53876		0.00000	100.52197			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.25973		0.00000	100.24349			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.05153		0.00000	100.02576			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.54997		0.00000	100.53350			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.42093		0.00000	99.40528			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IP268U	On 23/04/2014	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.42405		0.00000	101.40480			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.45638		0.00000	101.43671			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.47798		0.00000	101.45803			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.80500	104.11560		8.80000	104.10402			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	7.59500	101.34300		7.59500	101.34301			0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.37487		0.00000	100.42821			0.00	84,000,000	28,000,000.00
IPL6	On 28/09/2017	Spot Bond	9.14500	101.98981		9.12500	102.02436			0.00	0	40,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	99.90618		0.00000	99.88715			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	99.84352		0.00000	99.82371			0.00	0	20,000,000.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.85212		0.00000	100.82801			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.21016		0.00000	100.18602			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.97500	104.67764		8.97000	104.65817			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.21948		0.00000	102.19862			0.00	0	50,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.62514		0.00000	100.60196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017		On 31/01/2022	Spot Bond	3.36000	116.20637		3.41000	115.76808			0.00	0	60,000,000.00
IV019		On 31/03/2028	Spot Bond	3.86000	129.40223		3.90000	128.77189			0.00	0	500,000,000.00
IV022		On 02/04/2022	Spot Bond	0.00000	99.99958		0.00000	99.97816			0.00	0	10,000,000.00
IV023		On 11/07/2022	Spot Bond	0.00000	99.80593		0.00000	101.64253			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	101.66036		0.00000	101.63853			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.47539		0.00000	100.45258			0.00	0	40,000,000.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.13425		0.00000	100.03319			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.77000	92.25839		3.80000	91.96709			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.77000	98.32233		3.80000	98.13146			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.52473		0.00000	100.50075			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	101.10887		0.00000	101.08585			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.38615		0.00000	100.36931			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	12.27500	110.35452		12.24500	110.41517			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.57376		0.00000	101.54862			0.00	0	50,000,000.00
IV19A		On 31/03/2028	Spot Bond	3.86000	129.40223		3.90000	128.77189			0.00	0	0.00
IV422U		On 29/05/2014	Spot Bond	100.00000	83.31507		100.00000	82.76694			0.00	0	0.00
IV424U		On 12/06/2014	Spot Bond	100.00000	93.66923		100.00000	92.95420			0.00	0	0.00
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.59073		0.00000	100.57303			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	101.20443		0.00000	101.18713			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.74394		0.00000	100.72663			0.00	0	0.00
IVA414		On 03/04/2014	Spot Bond	5.80000	99.90475		5.80000	99.88889			0.00	0	0.00
IVA415		On 10/04/2014	Spot Bond	5.80000	99.79385		5.80000	99.77803			0.00	0	0.00
IVA416		On 17/04/2014	Spot Bond	5.80000	99.68320		5.80000	99.66741			0.00	0	0.00

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	99.56546		5.90000	99.54944			0.00	0	0.00
IVA419	On 08/05/2014	Spot Bond	5.90000	99.34162		5.90000	99.32567			0.00	0	0.00
IVA420	On 15/05/2014	Spot Bond	5.90000	99.23008		5.90000	99.21417			0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	6.00000	98.99110		6.00000	98.97500			0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	6.05000	98.75595		6.05000	98.73978			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	101.03000		0.00000	101.00962			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	101.13779		0.00000	101.11873			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.18374		0.00000	101.16454			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.59481		0.00000	101.57775			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.96442		0.00000	99.94650			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.98957		0.00000	100.97175			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	0.00000	100.96242		0.00000	100.94528			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.86861		0.00000	100.85230			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond	0.00000	100.98530		0.00000	100.96754			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.74404		0.00000	100.72637			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.77681		0.00000	100.75624			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.64014		0.00000	100.62066			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.45648		0.00000	101.43681			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.46728		0.00000	101.44747			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.48888		0.00000	101.46880			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.39166		0.00000	101.37283			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.32607		0.00000	101.30641			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.13774		0.00000	101.11868			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.28281		0.00000	100.26204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000		100.84123		0.00000	100.82272			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.62458		0.00000	100.60701			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.61793		0.00000	100.60056			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		61.25877		100.00000	61.10537			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.27976		0.00000	101.25991			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		64.57888		100.00000	64.41897			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.62540		0.00000	101.60577			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		23.18382		100.00000	23.12576			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.51898		0.00000	101.49799			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		57.60327		100.00000	57.45903			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		58.89874		100.00000	58.75125			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.40727		100.00000	63.25026			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		60.28804		100.00000	60.17366			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.82361		100.00000	62.66629			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.70290		100.00000	56.56553			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		59.33150		100.00000	59.14003			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.71563		0.00000	100.69305			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.42540		0.00000	101.40151			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.76000		136.19719		8.73000	136.46243			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.60677		0.00000	100.58750			0.00	800,000,000	425,700,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.28853		0.00000	100.27096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000	100.64916		0.00000	100.62967			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.50415		0.00000	100.48518			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.21343		0.00000	101.19427			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.24500	96.53011		9.22500	96.56129			0.00	0	0.00
LGL03	On 03/04/2018	Spot Bond	9.39500	94.23476		9.37500	94.27418			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.83500	98.05211		9.81500	98.11742			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.58681		0.00000	100.55719			0.00	0	25,700,000.00
LHL02	On 13/12/2015	Spot Bond	10.79500	103.05597		10.79000	103.03379			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.64026		0.00000	100.60794			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.80839		0.00000	100.78822			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.86345		0.00000	100.84192			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.92944		0.00000	100.90627			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond	0.00000	101.01884		0.00000	101.00197			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.27257		0.00000	101.25554			0.00	0	0.00
MAQ045	On 02/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.98540			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond	0.00000	99.69356		0.00000	99.67897			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond	0.00000	99.32130		0.00000	99.30552			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000	100.41493		0.00000	100.39897			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000	98.96455		0.00000	98.94862			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	100.00000	80.04386		100.00000	99.81785			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	61.85016		100.00000	61.73282			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	57.60327		100.00000	57.45903			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.60358		0.00000	100.54552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		53.87543	100.00000	53.74491				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000		96.81698	100.00000	96.56085				0.00	0	0.00
MAQ15U	On 02/04/2014	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
MAQ16U	On 07/04/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000		96.05263	100.00000	95.80052				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000		99.78323	0.00000	99.76878				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000		101.50471	0.00000	101.48790				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000		100.69638	0.00000	100.67955				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.08727	0.00000	100.07023				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.30497	0.00000	101.28656				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.39813	0.00000	100.38126				0.00	0	19,300,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.07851	0.00000	101.06186				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.34418	0.00000	100.40025				0.00	49,800,000	49,800,000.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.39289	0.00000	100.37578				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.73463	0.00000	100.71663				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.83348	0.00000	100.81748				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.90010	0.00000	100.88276				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		80.23256	100.00000	80.00000				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		61.58753	100.00000	61.43331				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.53858	100.00000	21.48640				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		52.58441	100.00000	52.45703				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	9.12500	103.80566		9.09500	103.89916			0.00	0	140,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.42843		0.00000	100.40679			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.39882		0.00000	100.37867			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.87185		0.00000	101.85347			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	99.90454		0.00000	99.88547			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	99.90386		0.00000	99.88465			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	99.90044		0.00000	99.88055			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.47140		0.00000	101.45116			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.55089		0.00000	101.52970			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.48000	100.17462		8.46000	100.19623			0.00	0	100,000,000.00
MEFSB4	On 05/01/2019	Spot Bond	9.19500	102.76747		9.16500	102.85613			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.97500	102.56135		9.94500	102.69370			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.82500	104.36385		6.83500	104.33770			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.24160		0.00000	100.22238			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.25036		0.00000	100.23046			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	10.03500	101.25423		10.01500	101.31085			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.79500	101.35854		7.79000	101.34427			0.00	0	4,760,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.65937		0.00000	100.63947			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.40500	101.28385		9.38500	101.31147			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.31732		0.00000	100.29705			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.85000	101.49263		9.82000	101.61589			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	9.08275		100.00000	9.06075			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.63253		0.00000	100.61345			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.10500	101.17551		9.08500	101.20420			0.00	0	110,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN02		On 13/07/2014	Spot Bond	6.31000	103.27393	6.32000	103.25352			0.00	0	10,000,000.00
MTN03		On 13/07/2015	Spot Bond	7.89500	103.77362	7.89000	103.75751			0.00	0	430,000,000.00
MTN04		On 13/07/2017	Spot Bond	9.04500	105.20576	9.02500	105.23694			0.00	0	30,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	6.62886	100.89771	6.61213			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	6.71644	100.61875	6.69952			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.86529	0.00000	100.84751			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.87931	0.00000	100.86123			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.89205	0.00000	100.87369			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.89826	0.00000	100.87977			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.97509	0.00000	100.95495			0.00	0	7,900,000.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.06442	0.00000	101.04235			0.00	0	3,900,000.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.42504	100.00000	0.42397			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.42504	100.00000	0.42397			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.31000	96.90392	9.27000	97.10437			0.00	0	1,900,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.74500	99.52461	7.74000	99.51404			0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	101.21826	0.00000	101.20163			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.55500	99.98305	9.53500	100.05236			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.39472	0.00000	101.37890			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.30000	100.75278	9.27000	100.87976			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.83500	0.00000	100.81747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	9.66000	100.80367		9.62000	101.03139			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.18096		0.00000	102.16439			0.00	0	20,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.95180		0.00000	100.93449			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.86430		0.00000	101.84726			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.04876		0.00000	101.03148			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.75907		0.00000	100.74198			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.24865		0.00000	100.23085			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.49500	104.63525		7.49000	104.62130			0.00	0	770,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.62103		0.00000	100.59930			0.00	0	50,000,000.00
NBK3A	On 09/09/2019	Spot Bond	9.02500	110.71428		8.99500	110.82249			0.00	0	10,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.93500	33.38164		10.90500	33.46774			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.89500	106.14008		7.89000	106.12251			0.00	0	2,127,595,700.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.35554		0.00000	101.33547			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.43399		0.00000	101.41282			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.24500	102.24207		8.24000	102.22868			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.17365		0.00000	100.15355			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.75454		0.00000	100.73383			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.04155		0.00000	100.02084			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	99.89898		0.00000	99.87853			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.51919		0.00000	101.49820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.61476		0.00000	100.59420			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		88.78331		0.00000	88.76484			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.58216		0.00000	100.56268			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		101.19950		0.00000	101.17988			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000		101.31472		0.00000	101.29331			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.16345		0.00000	101.14398			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000		101.61836		0.00000	101.59662			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		84.98115		0.00000	84.96204			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.38998		0.00000	100.37217			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.91060		0.00000	100.89050			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.26169		0.00000	100.24092			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.24771		0.00000	100.22801			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		99.86244		0.00000	99.84253			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.23912		0.00000	100.22009			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.23366		0.00000	100.21564			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.23349		0.00000	100.21549			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.14363		0.00000	101.12563			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.27062		0.00000	100.24974			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.10500		103.74818		10.07500	103.85532			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.26889		0.00000	100.24816			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.14000		102.53265		10.11000	102.64411			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.27062		0.00000	100.24974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.24231	0.00000	100.22363				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.54195	0.00000	100.52317				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.74500	102.85520	8.74000	102.83810				5,247,000,000.00	600,000	300,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	103.83337	0.00000	103.80834				0.00	2,800,000,000	1,400,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.72673	0.00000	100.70419				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	99.91998	0.00000	99.90372				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.49500	114.27006	12.47500	114.30460				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.04878	0.00000	111.03784				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.80559	0.00000	101.79054				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.72860	0.00000	100.70346				0.00	0	427,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.26000	162.01689	2.29000	161.84730				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.08500	102.98414	9.06500	103.05425				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.40176	0.00000	100.38408				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.38770	0.00000	100.37078				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.71500	104.43603	9.69500	104.50153				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.70154	0.00000	100.68301				0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.74678	0.00000	100.73028				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.94982	0.00000	100.93292				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.66136	0.00000	100.64392				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.68652	0.00000	100.66839				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.91500	105.14701	9.89500	105.23190				0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.71171	0.00000	100.69290				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.68658	0.00000	100.66846				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.70159	0.00000	100.68306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10		On 22/05/2020	Spot Bond	10.11500	104.44221	10.09500	104.50550			0.00	0	0.00
NQ1C11		On 22/05/2014	Spot Bond	0.00000	100.75190	0.00000	100.73201			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.72176	0.00000	100.70268			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.71163	0.00000	100.69283			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.90206	0.00000	100.87806			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.84099	0.00000	100.81867			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.73172	0.00000	100.71237			0.00	0	0.00
NRA014		On 30/04/2014	Spot Bond	7.24500	105.04120	7.24000	105.02088			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.86500	116.81099	8.83500	116.90481			0.00	0	820,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.23000	122.78915	9.20000	122.95419			0.00	0	750,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.15500	167.47579	2.18500	167.05358			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.46000	125.99514	9.43000	126.23653			0.00	0	3,531,866,900.00
NTC10		On 18/04/2014	Spot Bond	0.00000	101.31214	0.00000	101.29268			0.00	4,200,000	2,100,000.00
NTC11		On 18/04/2014	Spot Bond	0.00000	101.27676	0.00000	101.25780			0.00	0	0.00
NTC12		On 25/08/2016	Spot Bond	0.00000	101.36511	0.00000	101.34578			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	101.17532	0.00000	101.15680			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	101.98881	0.00000	101.97196			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.18246	0.00000	100.16139			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	100.64330	0.00000	100.62461			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.66633	0.00000	100.64695			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.73995	0.00000	100.71701			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.94197	0.00000	100.91279			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.77796	100.00000	16.73595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000	30.87245	100.00000	30.79600		0.00		0	0.00	
OML01	On 27/10/2015	Spot Bond	7.02500	106.60718	7.02000	106.59442		0.00		0	0.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.63981	100.00000	15.60064		0.00		0	0.00	
PBET01	On 13/09/2015	Spot Bond	0.00000	97.12000	0.00000	97.12000		0.00		0	0.00	
PCF03	On 06/04/2015	Spot Bond	100.00000	45.57143	100.00000	45.45858		0.00		0	0.00	
PMM10	On 14/05/2015	Spot Bond	0.00000	100.86656	0.00000	100.84875		0.00		0	0.00	
PMM11	On 23/01/2015	Spot Bond	0.00000	101.10811	0.00000	101.08983		0.00		0	0.00	
PMM12	On 02/03/2015	Spot Bond	0.00000	100.57968	0.00000	100.56163		0.00		0	0.00	
PMM13	On 06/03/2015	Spot Bond	0.00000	100.50751	0.00000	100.48948		0.00		0	0.00	
PNP15	On 12/05/2014	Spot Bond	0.00000	100.78467	0.00000	100.76866		0.00		0	0.00	
PNP16	On 22/05/2014	Spot Bond	0.00000	100.65656	0.00000	100.64055		0.00		0	0.00	
PPC001	On 28/03/2016	Spot Bond	0.00000	100.58602	0.00000	100.64169		0.00		0	0.00	
PPC002	On 31/12/2018	Spot Bond	0.00000	100.41987	0.00000	100.40060		0.00		0	0.00	
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.43701	0.00000	100.41904		0.00		0	0.00	
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.28646	0.00000	100.26851		0.00		0	0.00	
PR2A1H	On 15/06/2036	Spot Bond	0.00000	100.28177	0.00000	100.26411		0.00		0	0.00	
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.31483	0.00000	100.29472		0.00		0	0.00	
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.29712	0.00000	100.27849		0.00		0	0.00	
PR2B1H	On 15/06/2036	Spot Bond	0.00000	100.28731	0.00000	100.26930		0.00		0	0.00	
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.33122	0.00000	100.31008		0.00		0	0.00	
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.30989	0.00000	100.29046		0.00		0	0.00	
PR2C1H	On 15/06/2036	Spot Bond	0.00000	100.29754	0.00000	100.27890		0.00		0	0.00	
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.34932	0.00000	100.32705		0.00		0	5,500,000.00	
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.32477	0.00000	100.30442		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.30946	0.00000	100.29007				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.08598	0.00000	101.06830				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.12141	0.00000	101.10318				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.13735	0.00000	101.11887				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.17278	0.00000	101.15374				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.32503	0.00000	101.30363				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.36043	0.00000	101.33847				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.30007	0.00000	101.27948				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.79500	103.54996	6.79000	103.53357				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.68000	97.05155	6.69000	97.03000				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.18000	39.07873	8.15000	39.20236				0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.79500	109.76909	6.79000	109.75641			6,834,893,467,423,500.00	05,871,003,300	42,018,981,200.00	
R158	On 15/09/2015	Spot Bond	6.79500	109.76909	6.79000	109.75641				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.69500	90.88642	6.69000	90.87655				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.79500	115.55783	6.79000	115.54903				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.62500	85.23543	6.62000	85.23046				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.36000	119.48195	8.33000	119.71420			0,287,096,454,800,000.00	30,513,930,000	44,293,864,800.00	
R187P	On 21/12/2026	Spot Bond	8.10000	36.42243	8.07000	36.54832				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.02000	33.99906	7.99000	34.12653				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	277.22857	1.78000	276.50766			13,657,265,650,000.00	7,804,151,800	29,443,900,000.00	
R201	On 21/12/2014	Spot Bond	6.31000	104.12622	6.32000	104.10136			31,802,400,000,000.00	5,040,000,000	83,212,000,000.00	
R202	On 07/12/2033	Spot Bond	2.05000	215.03676	2.09000	213.71340			12,913,487,100,000.00	6,299,262,000	51,622,001,600.00	
R2023	On 28/02/2023	Spot Bond	8.26000	97.51091	8.22000	97.73370			4,101,100,738,000,000.00	96,501,300,000	22,692,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	7.54500	102.50429		7.52500	102.54430			2,017,369,003,389,000.00	67,378,264,200	77,793,904,200.00
R2030	On 31/01/2030	Spot Bond	8.75000	94.96674		8.73500	95.06579			525,634,375,000,000.00	60,072,500,000	29,260,000,000.00
R2037	On 31/01/2037	Spot Bond	8.92000	97.34519		8.87000	97.79201			843,564,400,000,000.00	94,570,000,000	1,486,281,200.00
R204	On 21/12/2018	Spot Bond	7.77500	103.09787		7.74500	103.19376			2,942,421,133,977,500.00	78,446,448,100	23,586,575,500.00
R2048	On 28/02/2048	Spot Bond	8.99500	98.18466		8.95500	98.57528			3,039,095,675,000,000.00	37,865,000,000	73,732,800,000.00
R207	On 15/01/2020	Spot Bond	8.03500	97.94769		8.01500	98.01563			3,638,047,125,000,000.00	52,775,000,000	85,844,899,300.00
R208	On 31/03/2021	Spot Bond	8.15000	92.68274		8.12000	92.81302			2,930,639,109,520,000.00	59,587,620,800	15,479,247,700.00
R209	On 31/03/2036	Spot Bond	8.85000	75.02849		8.81500	75.28146			5,601,198,558,315,000.00	32,903,791,900	48,748,262,300.00
R210	On 31/03/2028	Spot Bond	1.96000	161.30923		2.00000	160.50559			7,228,088,000.00	3,687,800	19,702,043,900.00
R211	On 31/01/2017	Spot Bond	0.93000	126.74767		0.97000	126.57794			210,024,690,000.00	225,833,000	24,306,316,500.00
R212	On 31/01/2022	Spot Bond	1.70000	130.49499		1.75000	130.00139			22,679,460,300,000.00	13,340,859,000	84,591,429,500.00
R213	On 28/02/2031	Spot Bond	8.71000	85.62771		8.69000	85.76405			4,870,309,126,397,000.00	59,162,930,700	88,891,311,500.00
R214	On 28/02/2041	Spot Bond	8.92000	76.03393		8.88000	76.33935			5,954,947,400,000,000.00	67,595,000,000	102,327,812,200.00
R226C	On 15/09/2014	Spot Bond	6.28000	97.22320		6.29000	97.20262			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.85500	93.79069		6.85000	93.77784			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.69500	90.88642		6.69000	90.87655			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.61500	88.07549		6.61000	88.06824			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.62500	85.23543		6.62000	85.23046			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.36500	98.62413		6.37500	98.60501			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.31500	95.62353		6.32500	95.60050			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.76500	92.20524		6.76000	92.19384			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.63500	89.38159		6.63000	89.37301			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.61500	86.54875		6.61000	86.54258			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.67500	83.64558		6.67000	83.64151			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond	7.52000	78.84499	7.50000	78.87798			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	7.57000	75.85177	7.55000	75.89072			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.78000	72.46443	7.75000	72.53763			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.76000	69.81452	7.73000	69.89519			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.74000	67.27447	7.71000	67.36197			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.73000	64.80362	7.70000	64.89731			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.99500	61.41050	7.97500	61.47079			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.97500	59.12634	7.95500	59.19012			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	8.07000	56.48537	8.04000	56.59084			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	8.04000	54.41559	8.01000	54.52512			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	8.01000	52.43680	7.98000	52.54998			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.98000	50.54455	7.95000	50.66102			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.94000	48.77790	7.91000	48.89743			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.90000	47.09114	7.87000	47.21342			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	8.30000	43.55642	8.27000	43.67512			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	8.26000	41.99341	8.23000	42.11398			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	8.22000	40.50207	8.19000	40.62427			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	8.18000	39.07873	8.15000	39.20236			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	8.14000	37.71995	8.11000	37.84479			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	8.10000	36.42243	8.07000	36.54832			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	8.06000	35.18311	8.03000	35.30986			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	8.02000	33.99906	7.99000	34.12653			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	101.87037	0.00000	101.84474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.82305		0.00000	100.80043			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.89916		0.00000	101.87380			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.69582		0.00000	101.67187			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	14.22456		100.00000	14.18893			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.50715		100.00000	6.49104			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.69610		100.00000	17.65323			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	100.52334		0.00000	100.50395			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.03677		0.00000	100.01848			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.44473		0.00000	100.42441			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.99515		0.00000	100.79317			0.00	599,540,000	599,540,000.00
RDFC11	On 14/05/2014	Spot Bond	0.00000	100.76037		0.00000	100.74419			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.83789		0.00000	100.82006			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.15861		0.00000	100.14007			0.00	0	3,658,000,000.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.31615		0.00000	101.29664			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.79973		0.00000	100.78069			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.54538		0.00000	101.52666			0.00	0	20,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.13202		0.00000	101.11252			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.45910		0.00000	100.43917			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.01730		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.28785		0.00000	101.26848			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond	0.00000	102.22514		0.00000	102.20913			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.64206		0.00000	100.62279			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.52902		0.00000	100.50840			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.58173		0.00000	100.56221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		101.53658	0.00000	101.50893				0.00	0	31,100,000.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.05987	0.00000	100.02992				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		101.97101	0.00000	101.93786				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		101.76568	0.00000	101.73602				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		101.76568	0.00000	101.73602				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.17478	0.00000	100.06734				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.19466	0.00000	100.08410				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.64455	0.00000	100.61643				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.16726	12.35000	104.13279				0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.53999	0.00000	100.51653				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.07170	100.00000	14.03646				0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000		100.50539	0.00000	100.48336				0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000		100.94619	0.00000	100.92421				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.59725	0.00000	101.57512				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		101.43320	0.00000	101.41175				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.85208	0.00000	100.82864				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.44159	100.00000	2.43561				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		10.60513	100.00000	10.57887				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		24.43720	100.00000	24.37600				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.14331	100.00000	14.12597				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		19.54277	100.00000	19.49385				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.57665	0.00000	105.51752				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	102.65432		0.00000	102.61186			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.45000	107.08713		9.42000	107.21468			0.00	0	590,000,000.00
RW23	On 10/12/2023	Spot Bond	9.51000	102.92623		9.47000	103.15018			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.86000	106.10639		9.84000	106.23542			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond	100.00000	87.74038		100.00000	100.00000		3,180,000,000,000,000.00	31,800,000,000	30,000,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	97.65155		0.00000	97.36643			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.04500	110.32590		8.04000	110.31407			0.00	0	1,600,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.79544		0.00000	100.77418			0.00	160,000,000	90,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.59500	103.40954		9.57500	103.44371			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.34343		0.00000	101.32273			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.34519		0.00000	100.32318			0.00	0	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.34218		0.00000	101.32131			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.38693		0.00000	101.36531			0.00	0	20,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.35938		0.00000	101.33817			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.89500	105.27493		7.89000	105.25789			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.37500	96.61426		9.34500	96.68671			0.00	0	390,000,000.00
SBK111	On 09/04/2014	Spot Bond	2.53000	130.33850		2.57000	130.29951			0.00	0	140,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.25500	107.68533		8.25000	107.66872			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.11500	107.88273		8.11000	107.86649			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	8.04500	107.98161		8.04000	107.96556			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.94500	98.37037		8.92500	98.40461			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.19000	107.77692		8.18500	107.76048			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.15500	107.82628		8.15000	107.80993			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.31269		0.00000	100.29271			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN49	On 02/06/2014	Spot Bond	0.00000		100.41469	0.00000	100.40126				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.22079	0.00000	100.19544				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		99.98036	0.00000	99.96076				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.59500		101.15948	8.57500	101.19568				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.54887	0.00000	101.53134				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.17949	0.00000	100.15872				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		104.29281	0.00000	104.28145				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.30000		107.32408	9.27000	107.45743				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.01000		104.08617	9.98000	104.26683				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.94863	0.00000	100.92766				0.00	0	50,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.33722	0.00000	101.32072				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.99018	0.00000	100.97150				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.47713	0.00000	103.46273				0.00	0	28,000,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.87500		103.12079	8.84500	103.21802				0.00	0	910,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		9.45273	100.00000	9.43158				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.80000		103.18591	9.76000	103.41233			245,000,000,000,000.00	25,000,000,000	77,200,000,000.00	
SBS3	On 25/05/2026	Spot Bond	9.06000		96.62390	9.03000	96.80947				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.85000		96.64362	9.82000	96.76961				0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.97500		109.66629	7.97000	109.65326				0.00	0	120,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000		266.07474	2.31000	265.38428			4,423,200,000,000.00	1,940,000,000	190,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	1.63000		124.35298	1.67000	124.18459				0.00	0	20,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		104.16000	0.00000	103.80000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		8.97327	100.00000	8.95153				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	2.20000		122.44314	2.24000	122.27585				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.98243	6.50000	99.96486				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.32991	0.00000	100.30733				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.03842	0.00000	100.01932				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.66709	0.00000	101.64873				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.57500		99.98053	9.55500	100.00881				0.00	0	0.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.39454	0.00000	101.37396				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		99.84690	0.00000	99.82749				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.17770	0.00000	100.15792				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.16396	0.00000	100.14495				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.98849	0.00000	100.97094				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.54383	100.00000	9.51993				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.42449	0.00000	100.40413				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.09500		104.48273	8.09000	104.47067				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.37500		98.70991	9.34500	98.78918				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.89500		98.51442	8.87500	98.54885				0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.80970	0.00000	100.79172				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.77448	0.00000	100.75555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	101.15098		0.00000	101.13330			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.77997		0.00000	100.76091			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	101.24999		0.00000	101.23023			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.64500	104.45475		8.62500	104.47102			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.53502		0.00000	101.51645			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.67015		0.00000	101.65193			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	101.38798		0.00000	101.36845			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.70000	96.34861		9.67000	96.45214			0.00	0	2,400,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.62693		0.00000	100.60596			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.15123		0.00000	100.12849			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	101.24385		0.00000	101.22354			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.75800	85.04086		9.72800	85.15402			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.82000	84.76217		9.79000	84.87471			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.55500	103.25408		7.56500	103.22606			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	9.29500	92.52535		9.27500	92.58527			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.31515		0.00000	100.29362			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.72500	99.00612		8.70500	99.04124			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.52000	103.93255		2.55000	103.60338			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.72500	99.46416		8.69500	99.55315			0.00	0	0.00
SSN013		On 19/07/2014	Spot Bond	0.00000	100.86009		0.00000	100.84349			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.90039		0.00000	100.87409			0.00	0	0.00
SSN016		On 26/08/2018	Spot Bond	0.00000	100.70516		0.00000	100.68527			0.00	10,000,000,000	5,000,000,000.00
SSN017		On 21/12/2026	Spot Bond	9.78000	108.08799		9.75000	108.28372			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000	100.55447	0.00000	100.53593				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	99.90467	0.00000	99.88557				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.29912	0.00000	100.27867				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.94000	76.77268	9.92000	76.88534				0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond	0.00000	101.23218	0.00000	101.21474				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.33428	0.00000	101.31425				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	99.68952	0.00000	99.67474				0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond	0.00000	99.58572	0.00000	99.57092				0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond	0.00000	99.58585	0.00000	99.57106				0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond	0.00000	99.47158	0.00000	99.45557				0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond	0.00000	99.34504	0.00000	99.32907				0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond	0.00000	99.32905	0.00000	99.31307				0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond	0.00000	99.29647	0.00000	99.28049				0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond	0.00000	99.29746	0.00000	99.28149				0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond	0.00000	99.23217	0.00000	99.21617				0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond	0.00000	99.19898	0.00000	99.18296				0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond	0.00000	99.11077	0.00000	99.09460				0.00	0	0.00
SY1058	On 03/04/2014	Spot Bond	0.00000	99.98403	0.00000	99.96805				0.00	0	0.00
SY1060	On 07/04/2014	Spot Bond	0.00000	99.91986	0.00000	99.90383				0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond	0.00000	99.85586	0.00000	99.83984				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	98.88889	0.00000	98.87279				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	98.76353	0.00000	98.74726				0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond	100.00000	96.05263	100.00000	95.80052				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1067	On 18/06/2014	Spot Bond	0.00000		98.74594		0.00000	98.72965			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond	0.00000		99.77472		0.00000	99.75863			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.25500		107.37124		7.25000	107.35766			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.96000		100.33155		8.93000	100.52084			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000		82.00826		100.00000	81.83378			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		63.77996		100.00000	63.62202			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		28.29617		100.00000	28.22531			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.17857		0.00000	101.16099			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.03858		0.00000	101.02144			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.70950		0.00000	100.69259			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.55767		0.00000	100.53901			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond	0.00000		99.66825		0.00000	99.65383			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond	0.00000		98.72280		0.00000	98.71972			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.65391		0.00000	100.63716			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.23290		0.00000	100.21435			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.24517		0.00000	100.22568			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		98.77453		0.00000	98.75861			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.03412		0.00000	101.01699			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.04500		102.88174		8.04000	102.86984			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.26469		0.00000	101.24513			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.30385		0.00000	101.28374			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.58246		7.83000	101.56091			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.24315		0.00000	101.22391			0.00	184,400,000	92,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.29209	0.00000	101.27216				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.25410	0.00000	101.23310				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.24315	0.00000	101.22391				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.29209	0.00000	101.27216				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.44845	7.16000	101.42873				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.38800	0.00000	101.36669				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.38018	0.00000	101.35898				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.56793	0.00000	101.54405				0.00	0	154,000,000.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.54252	0.00000	101.51900				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.30921	0.00000	102.27463				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.22159	0.00000	102.18828				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.24119	0.00000	101.22197				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.30385	0.00000	101.28374				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.71405	8.73000	101.64205				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.23532	0.00000	101.21618				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.29209	0.00000	101.27216				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.24500	97.96822	9.21500	97.99732				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.39192	0.00000	101.37055				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.37039	0.00000	101.34933				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.56402	0.00000	101.54020				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.55620	0.00000	101.53249				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.17289	0.00000	102.14028				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.18068	0.00000	102.14796				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.30645	0.00000	101.28708				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.94379	101.06155	6.92642			0.00		0	0.00	
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.23532	0.00000	101.21618			0.00		0	0.00	
THE8A3	On 18/04/2036	Spot Bond	0.00000	110.02403	0.00000	110.00458			0.00		0	0.00	
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.41148	0.00000	101.38984			0.00		0	0.00	
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.48973	0.00000	101.46696			0.00		12,400,000	6,200,000.00	
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.31700	0.00000	102.28231			0.00		0	0.00	
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.68797	0.00000	101.67008			0.00		110,200,000	55,100,000.00	
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.27695	0.00000	101.25799			0.00		0	0.00	
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.29662	0.00000	101.27738			0.00		0	0.00	
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.27695	0.00000	101.25799			0.00		0	0.00	
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.29662	0.00000	101.27738			0.00		0	0.00	
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.30645	0.00000	101.28708			0.00		0	0.00	
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.26515	0.00000	101.24635			0.00		0	0.00	
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.29662	0.00000	101.27738			0.00		0	0.00	
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.40479	0.00000	101.38403			0.00		0	0.00	
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.40479	0.00000	101.38403			0.00		0	0.00	
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.40479	0.00000	101.38403			0.00		0	0.00	
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.56208	0.00000	101.53910			0.00		121,200,000	60,600,000.00	
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.60139	0.00000	101.57786			0.00		0	0.00	
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.55225	0.00000	101.52941			0.00		16,400,000	8,200,000.00	
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.33784	0.00000	102.30389			0.00		0	5,400,000.00	
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.38689	0.00000	102.35225			0.00		0	0.00	
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.36727	0.00000	102.33291			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	8.54500	108.42655		8.54000	108.40681			0.00	0	990,000,000.00
TL20	On 22/02/2020	Spot Bond	8.21000	90.58174		8.19000	90.64694			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.45500	105.96784		8.43500	106.00584			0.00	0	5,680,000,000.00
TN20	On 17/09/2020	Spot Bond	9.35000	105.92858		9.32000	106.05046			0.00	0	15,877,700,000.00
TN23	On 06/11/2023	Spot Bond	9.44000	112.82710		9.40000	113.06182			0.00	0	10,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.56000	100.67168		9.53000	100.85093			0.00	0	14,410,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50500	98.83142		9.47500	99.02558			0.00	0	6,720,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	101.05818		0.00000	101.04047			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.70657		0.00000	100.68790			0.00	5,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.92604		0.00000	100.90834			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.85316		0.00000	100.83438			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.87594		0.00000	100.85664			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.87825		0.00000	100.85889			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.99049		0.00000	100.96856			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.22317		0.00000	101.19590			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.15644		0.00000	100.13955			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.91020		0.00000	99.89197			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.90819		0.00000	99.88956			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05534		10.00000	100.02767			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05396		9.75000	100.02698			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05350		100.00000	10.02672			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.77957		0.00000	99.76487			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.66403		0.00000	99.64942			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.35351		0.00000	99.33848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP145	On 29/05/2014	Spot Bond	0.00000	99.16577	0.00000	99.15114		0.00		0	0.00	
TSP149	On 03/04/2014	Spot Bond	0.00000	99.97034	0.00000	99.95551		0.00		0	0.00	
TSP150	On 02/10/2014	Spot Bond	0.00000	97.10277	0.00000	97.08694		0.00		0	0.00	
TSP151	On 02/05/2014	Spot Bond	0.00000	99.55619	0.00000	99.54139		0.00		0	0.00	
TSP152	On 13/11/2014	Spot Bond	0.00000	96.40063	0.00000	96.38463		0.00		0	0.00	
TSP153	On 27/11/2014	Spot Bond	0.00000	96.22317	0.00000	96.20737		0.00		0	0.00	
TSP154	On 12/06/2014	Spot Bond	0.00000	98.92188	0.00000	98.90669		0.00		0	0.00	
TSP155	On 24/07/2014	Spot Bond	0.00000	98.24754	0.00000	98.23204		0.00		0	0.00	
TSP156	On 22/01/2015	Spot Bond	0.00000	95.12702	0.00000	95.11050		0.00		0	0.00	
TSP157	On 07/08/2014	Spot Bond	0.00000	97.82307	0.00000	97.80593		0.00		0	0.00	
TSP158	On 05/02/2015	Spot Bond	0.00000	94.07751	0.00000	94.05835		0.00		0	0.00	
TSP159	On 21/08/2014	Spot Bond	0.00000	97.61320	0.00000	97.59628		0.00		0	0.00	
TSP160	On 19/02/2015	Spot Bond	0.00000	93.90867	0.00000	93.89388		0.00		0	0.00	
TSP161	On 05/03/2015	Spot Bond	0.00000	93.71738	0.00000	93.69873		0.00		0	0.00	
TSP162	On 18/09/2014	Spot Bond	0.00000	97.11009	0.00000	97.09299		0.00		0	0.00	
TSP163	On 19/03/2015	Spot Bond	0.00000	93.56765	0.00000	93.54932		0.00		0	0.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.02886	100.00000	12.99624		0.00		0	0.00	
TWC02U	On 17/04/2014	Spot Bond	100.00000	98.73826	100.00000	98.47911		0.00		0	0.00	
TWC037	On 11/04/2014	Spot Bond	0.00000	101.18284	0.00000	101.16786		0.00		0	0.00	
TWC038	On 14/04/2014	Spot Bond	0.00000	101.15289	0.00000	101.13792		0.00		0	0.00	
TWC039	On 15/04/2014	Spot Bond	0.00000	101.12295	0.00000	101.10797		0.00		0	0.00	
TWC03U	On 15/04/2014	Spot Bond	100.00000	99.38236	100.00000	99.12013		0.00		0	0.00	
TWC040	On 22/04/2014	Spot Bond	0.00000	101.07803	0.00000	101.06305		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC042	On 23/04/2014	Spot Bond	0.00000	101.04808		0.00000	101.03311			0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.69330		0.00000	100.67718			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.71052		0.00000	100.69360			0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.66555		0.00000	100.64932			0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.33773		0.00000	100.32164			0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.28527		0.00000	101.26814			0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	100.78990		0.00000	100.77153			0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.13116		0.00000	101.11608			0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.70390		0.00000	100.68753			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.55000	106.60901		9.52000	106.73706			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	101.39906		0.00000	101.38117			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.45384		0.00000	101.43238			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	99.88596		0.00000	99.86291			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.88500	101.40696		9.86500	101.43785			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.10244		0.00000	100.08535			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.08669		100.00000	54.84048			0.00	27,500,000,000	45,000,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.97580		0.00000	100.95739			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.00896		0.00000	100.98989			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.01042		0.00000	100.99132			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.01768		0.00000	100.07223			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.02047		0.00000	100.07445			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.15500	114.74849		7.15000	114.73675			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.41000	233.67153		1.45000	233.24395			4,230,000,000,000.00	3,000,000,000	3,271,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	7.09500	105.16779		7.09000	105.15310			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.05000	105.68972		8.03000	105.72243			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.33000	105.85013		8.30000	105.95227			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.66000	104.68340		8.64000	104.75385			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.69000	104.71356		8.66000	104.84823			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.74500	92.06760		6.74000	92.05629			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	6.39000	93.99380		6.39000	93.99380			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.34500	98.47643		6.35500	98.45719			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.67500	90.34297		6.67000	90.33345			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.32500	95.97214		6.33500	95.94946			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.74500	92.05073		6.74000	92.03944			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.72000	65.96851		7.69000	66.05970			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.13480		100.00000	34.07004			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.06798		100.00000	18.03370			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>80,437,479,691,666,000.00</b>	<b>12,017,916,800</b>	<b>54 381 173 800.00</b>
<b>Grand Total:</b>										<b>80,437,480,468,385,600.00</b>	<b>12,017,977,274</b>	<b>54 384 952 066.00</b>