



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: 09/04/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 22/04/2014	Any day expiry		10.48220	10.48220		10.44480	10.44480		12.13	0.00	0	0.00
\$ / R	On 22/04/2014	Any day expiry	10.45	Call	113.82180	0.11382	95.87890	0.09588	113.822	12.29	0.00	0	1,500.00
\$ / R	On 22/04/2014	Any day expiry	10.75	Call	23.18300	0.02318	20.81290	0.02081	23.183	13.55	0.00	0	1,500.00
\$ / R	On 25/04/2014	Any day expiry		10.48710	10.48710		10.44960	10.44960		12.44	0.00	0	0.00
\$ / R	On 25/04/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00470	0.00000	0.000	17.72	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	9.94	Call	550.55990	0.55056	514.36830	0.51437	550.560	13.66	0.00	0	6,000.00
\$ / R	On 25/04/2014	Any day expiry	10.80	Put	339.33970	0.33934	373.72100	0.37372	339.340	14.11	0.00	0	500.00
\$ / R	On 25/04/2014	Any day expiry	12.00	Call	0.25380	0.00025	0.26390	0.00026	0.254	21.98	0.00	0	500.00
\$ / R	On 29/04/2014	Any day expiry		10.49360	10.49360		10.45610	10.45610		12.26	0.00	0	0.00
\$ / R	On 29/04/2014	Any day expiry	10.57	Call	89.83000	0.08983	79.55940	0.07956	89.830	12.64	0.00	0	10,000.00
\$ / R	On 26/05/2014	Any day expiry		10.53810	10.53810		10.50030	10.50030		12.69	0.00	0	10,150.00
\$ / R	On 27/05/2014	Any day expiry		10.53980	10.53980		10.50190	10.50190		12.73	0.00	0	0.00
\$ / R	On 27/05/2014	Any day expiry	8.30	Put	0.16670	0.00017	0.19760	0.00020	0.167	21.01	0.00	0	5,500.00
\$ / R	On 27/05/2014	Any day expiry	10.14	Call	448.12880	0.44813	418.41150	0.41841	448.129	12.22	0.00	0	5,500.00
\$ / R	On 28/05/2014	Any day expiry		10.54140	10.54140		10.50360	10.50360		12.77	0.00	0	0.00
\$ / R	On 28/05/2014	Any day expiry	10.80	Put	369.25510	0.36926	398.05570	0.39806	369.255	13.83	0.00	0	500.00
\$ / R	On 28/05/2014	Any day expiry	12.20	Call	4.19930	0.00420	3.75400	0.00375	4.199	18.47	0.00	0	500.00
\$ / R	On 13/06/2014	Foreign Exchange Future		10.56820	10.56820		10.53040	10.53040		12.97	857,376,929.60	81,128	1,148,737.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.95080	0.00095	1.06090	0.00106	0.951	18.11	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	1.24290	0.00124	1.38090	0.00138	1.243	17.29	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	1.29220	0.00129	1.43480	0.00143	1.292	17.18	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	15.85150	0.01585	18.04000	0.01804	15.852	12.71	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	17.77840	0.01778	20.29050	0.02029	17.778	12.66	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	35.41750	0.03542	40.84170	0.04084	35.418	12.35	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	39.25650	0.03926	45.29160	0.04529	39.257	12.30	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	40.88640	0.04089	47.12990	0.04713	40.886	12.31	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	42.57690	0.04258	0.00000	0.00000	42.577	12.33	255,461.40	6,000	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	64.76180	0.06476	73.79830	0.07380	64.762	12.46	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	69.54950	0.06955	79.09910	0.07910	69.549	12.48	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	264.65480	0.26465	246.62140	0.24662	264.655	12.91	529,309.60	2,000	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	196.45480	0.19645	216.22140	0.21622	196.455	12.91	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	233.04080	0.23304	254.85010	0.25485	233.041	13.05	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	269.04530	0.26905	292.47340	0.29247	269.045	13.28	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	281.57450	0.28157	305.51890	0.30552	281.575	13.35	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.75	Put	347.87920	0.34788	374.22590	0.37423	347.879	13.73	69,923.72	201	201.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	457.47970	0.45748	486.84920	0.48685	457.480	14.30	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	114.53460	0.11453	106.96200	0.10696	114.535	14.49	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	104.40130	0.10440	97.61400	0.09761	104.401	14.68	0.00	0	24,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	536.20130	0.53620	567.21400	0.56721	536.201	14.68	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Call	102.48810	0.10249	95.84970	0.09585	102.488	14.72	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.01	Put	544.28810	0.54429	575.44970	0.57545	544.288	14.72	0.00	0	50.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	100.61130	0.10061	94.11900	0.09412	100.611	14.76	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	86.83430	0.08683	81.42000	0.08142	86.834	15.06	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	83.85630	0.08386	78.66820	0.07867	83.856	15.15	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	82.41020	0.08241	77.33130	0.07733	82.410	15.19	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	75.58790	0.07559	71.02460	0.07102	75.588	15.41	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	73.03960	0.07304	68.66930	0.06867	73.040	15.50	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	44.59100	0.04459	42.32870	0.04233	44.591	16.80	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	976.39100	0.97639	1,011.92870	1.01193	976.391	16.80	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	38.18710	0.03819	36.38080	0.03638	38.187	17.24	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	19.92690	0.01993	19.19740	0.01920	19.927	18.66	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,451.72690	1.45173	1,488.79740	1.48880	1,451.727	18.66	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	18.45040	0.01845	17.80090	0.01780	18.450	18.83	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	13.90010	0.01390	13.48600	0.01349	13.900	19.51	0.00	0	15,489.00
\$ / R	On 18/06/2014	Any day expiry			10.57670	10.57670	10.53900	10.53900		13.16	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.59200	10.59200	10.55430	10.55430		13.31	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.78210	0.00078	0.88320	0.00088	0.782	19.15	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	180.95380	0.18095	169.44410	0.16944	180.954	14.11	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.59710	10.59710	10.55950	10.55950		13.29	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	396.31620	0.39632	421.80900	0.42181	396.316	14.01	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	22.14770	0.02215	21.30650	0.02131	22.148	20.02	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.64660	10.64660	10.60890	10.60890		13.78	0.00	0	0.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	2.24610	0.00225	2.44630	0.00245	2.246	18.53	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	257.20900	0.25721	243.62060	0.24362	257.209	14.33	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.64840	10.64840	10.61070	10.61070		13.80	0.00	0	0.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	418.24880	0.41825	441.99730	0.44200	418.249	14.29	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 29/07/2014	Any day expiry	11.10	Put	634.39890	0.63440	662.22340	0.66222	634.399	15.26	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.09	Call	61.23880	0.06124	58.46440	0.05846	61.239	18.68	0.00	0	201.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	38.03680	0.03804	36.63900	0.03664	38.037	20.49	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.69180	10.69180	10.65380	10.65380		14.16	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	192.17790	0.19218	206.59270	0.20659	192.178	13.46	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	90.90090	0.09090	86.91150	0.08691	90.901	18.46	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.70080	10.70080	10.66270	10.66270		14.16	0.00	0	0.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	435.48490	0.43548	458.33390	0.45833	435.485	14.46	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	54.19160	0.05419	52.82210	0.05282	54.192	20.80	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.70260	10.70260	10.66450	10.66450		14.16	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	4.38130	0.00438	4.83120	0.00483	4.381	18.11	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	285.26410	0.28526	272.14830	0.27215	285.264	14.93	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.73520	10.73520	10.69680	10.69680		14.33	10,745,935.20	1,001	47,360.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	11.20670	0.01121	12.42030	0.01242	11.207	15.85	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	13.02300	0.01302	14.37070	0.01437	13.023	15.63	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	13.51940	0.01352	14.90210	0.01490	13.519	15.58	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	16.28220	0.01628	17.85610	0.01786	16.282	15.31	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	68.29640	0.06830	74.25150	0.07425	68.296	13.42	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	107.92810	0.10793	115.78970	0.11579	107.928	13.31	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	154.54610	0.15455	166.67500	0.16668	154.546	13.22	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	160.80690	0.16081	173.78360	0.17378	160.807	13.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	167.80470	0.16780	181.07420	0.18107	167.805	13.28	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	226.12610	0.22613	241.56990	0.24157	226.126	13.58	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	280.14060	0.28014	297.25790	0.29726	280.141	13.83	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	304.53810	0.30454	322.33150	0.32233	304.538	13.93	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	192.96530	0.19297	184.74710	0.18475	192.965	16.58	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	127.47770	0.12748	122.15220	0.12215	127.478	18.07	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	103.32870	0.10333	99.15940	0.09916	103.329	18.87	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	97.37180	0.09737	93.48950	0.09349	97.372	19.11	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	94.56900	0.09457	90.82170	0.09082	94.569	19.23	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	91.22180	0.09122	87.63450	0.08763	91.222	19.38	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	73.78790	0.07379	71.03310	0.07103	73.788	20.30	0.00	0	10,000.00
\$ / R	On 26/09/2014	Any day expiry			10.75500	10.75500	10.71660	10.71660		14.38	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	448.80730	0.44881	470.90160	0.47090	448.807	14.52	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	74.28780	0.07429	73.44340	0.07344	74.288	21.68	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.76050	10.76050	10.72200	10.72200		14.36	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	5.75840	0.00576	6.21790	0.00622	5.758	17.28	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	353.28360	0.35328	338.84690	0.33885	353.284	14.96	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.81680	10.81680	10.77830	10.77830		14.62	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	7.19370	0.00719	7.52950	0.00753	7.194	16.74	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	461.64540	0.46165	482.38350	0.48238	461.645	14.62	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	330.93490	0.33093	318.44450	0.31844	330.935	15.82	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	99.82530	0.09983	96.52160	0.09652	99.825	22.32	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.82850	10.82850	10.78980	10.78980		14.76	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	175.76810	0.17577	185.53220	0.18553	175.768	13.58	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	211.09330	0.21109	203.17370	0.20317	211.093	17.62	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.86930	10.86930	10.83030	10.83030		14.83	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	470.99310	0.47099	490.61570	0.49062	470.993	14.72	0.00	0	500.00

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\$ / R	On 25/11/2014	Any day expiry	13.61	Call	120.07110	0.12007	116.29870	0.11630	120.071	23.20	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.87520	10.87520	10.83610	10.83610		14.84	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	10.69230	0.01069	11.44470	0.01144	10.692	16.86	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	390.70510	0.39071	376.43160	0.37643	390.705	15.84	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.90240	10.90240	10.86300	10.86300		14.99	5,451,200.00	500	34,868.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	35.37680	0.03538	37.52400	0.03752	35.377	14.74	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	62.63120	0.06263	65.99730	0.06600	62.631	14.24	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	104.75830	0.10476	110.80980	0.11081	104.758	13.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	123.89380	0.12389	131.30300	0.13130	123.894	13.73	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	151.15330	0.15115	159.39570	0.15940	151.153	13.75	0.00	0	17,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	267.01650	0.26702	281.44840	0.28145	267.017	13.87	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	320.41000	0.32041	336.24560	0.33625	320.410	14.13	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	344.20500	0.34420	360.60930	0.36061	344.205	14.24	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	420.85490	0.42085	438.91520	0.43892	420.855	14.56	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	487.63230	0.48763	506.94960	0.50695	487.632	14.82	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	553.17220	0.55317	574.23050	0.57423	553.172	15.06	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	597.30650	0.59731	619.13430	0.61913	597.307	15.23	0.00	0	42,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	662.76820	0.66277	685.65180	0.68565	662.768	15.48	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.11	Put	669.46300	0.66946	692.44860	0.69245	669.463	15.50	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	730.90240	0.73090	754.78060	0.75478	730.902	15.72	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	352.12230	0.35212	339.47170	0.33947	352.122	16.46	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	254.31150	0.25431	244.97860	0.24498	254.312	17.77	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	214.76580	0.21477	206.97110	0.20697	214.766	18.45	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	146.30030	0.14630	141.25380	0.14125	146.300	20.18	0.00	0	47,455.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	142.05030	0.14205	139.95290	0.13995	142.050	20.32	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	136.64340	0.13664	136.66830	0.13667	136.643	21.06	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	136.29810	0.13630	136.35160	0.13635	136.298	21.15	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	79.69710	0.07970	77.66150	0.07766	79.697	25.24	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.90830	10.90830	10.86880	10.86880		14.98	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	476.37910	0.47638	495.43240	0.49543	476.379	14.76	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	132.71030	0.13271	133.40400	0.13340	132.710	23.59	0.00	0	500.00
\$ / R	On 28/01/2015	Any day expiry			10.99570	10.99570	10.95520	10.95520		15.32	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	487.73040	0.48773	506.20300	0.50620	487.730	14.88	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	167.22950	0.16723	163.43630	0.16344	167.230	24.89	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.05340	11.05340	11.01220	11.01220		15.50	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	493.80060	0.49380	512.02640	0.51203	493.801	14.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	176.24570	0.17625	169.47190	0.16947	176.246	24.78	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.09260	11.09260	11.05090	11.05090		14.04	0.00	0	350.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	208.31390	0.20831	220.29440	0.22029	208.314	14.04	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	551.81220	0.55181	571.32440	0.57132	551.812	15.19	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	166.48520	0.16649	206.90820	0.20691	166.485	22.21	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.11520	11.11520	11.07320	11.07320		15.65	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	498.70570	0.49871	516.91770	0.51692	498.706	15.02	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	176.85490	0.17685	165.62930	0.16563	176.855	24.73	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.18670	11.18670	11.14540	11.14540		15.94	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	502.43170	0.50243	519.44750	0.51945	502.432	15.10	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	179.26410	0.17926	172.34120	0.17234	179.264	24.47	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.25710	11.25710	11.21580	11.21580		16.14	0.00	0	0.00

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 27/05/2015	Any day expiry	10.80	Put	505.74040	0.50574	521.50600	0.52151	505.740	15.21	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	181.41450	0.18141	169.85390	0.16985	181.415	24.43	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.30320	11.30320	11.26200	11.26200		16.26	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry			11.32990	11.32990	11.28870	11.28870		16.39	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	507.39790	0.50740	521.83420	0.52183	507.398	15.29	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	176.12490	0.17612	168.90010	0.16890	176.125	24.29	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.41010	11.41010	11.36880	11.36880		16.53	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	510.27280	0.51027	521.93950	0.52194	510.273	15.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	180.17690	0.18018	174.63770	0.17464	180.177	24.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.48050	11.48050	11.43920	11.43920		16.73	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	512.95140	0.51295	524.00190	0.52400	512.951	15.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	182.86760	0.18287	174.75810	0.17476	182.868	24.05	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.55820	11.55820	11.51690	11.51690		16.83	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	512.36700	0.51237	523.71120	0.52371	512.367	15.51	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	185.89520	0.18590	177.33620	0.17734	185.895	23.88	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.63100	11.63100	11.58980	11.58980		17.00	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	512.89500	0.51289	522.67760	0.52268	512.895	15.55	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	200.45660	0.20046	193.36900	0.19337	200.457	23.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.69900	11.69900	11.65780	11.65780		17.07	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	511.96430	0.51196	521.10660	0.52111	511.964	15.57	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	187.95230	0.18795	178.76490	0.17876	187.952	23.75	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.76210	11.76210	11.72090	11.72090		17.14	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	510.19260	0.51019	518.80860	0.51881	510.193	15.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	182.60210	0.18260	169.66770	0.16967	182.602	23.77	0.00	0	300.00
\$ / R MAXI	On 15/04/2014	Any day expiry			10.47110	10.47110	10.43360	10.43360		11.87	0.00	0	0.00
\$ / R MAXI	On 15/04/2014	Any day expiry	10.47	Put	6,409.55350	0.06410	9,020.53960	0.09021	6,409.553	12.07	0.00	0	50.00
\$ / R MAXI	On 05/05/2014	Any day expiry			10.50340	10.50340	10.46570	10.46570		12.18	0.00	0	0.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.56820	10.56820	10.53040	10.53040		12.97	919,433.40	87	1,324.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	48,066.65420	0.48067	51,056.01040	0.51056	48,066.654	14.42	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.73520	10.73520	10.69680	10.69680		14.33	375,732.00	35	119.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.90240	10.90240	10.86300	10.86300		14.99	0.00	0	31.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.70070	17.70070	17.62420	17.62420		12.53	178,281,450.40	10,072	36,311.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	4.16010	0.00416	5.55390	0.00555	4.160	16.99	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	39.17730	0.03918	44.72980	0.04473	39.177	12.57	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	49.36450	0.04936	56.03660	0.05604	49.364	12.10	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	61.42620	0.06143	0.00000	0.00000	61.426	11.67	368,557.20	6,000	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	76.67700	0.07668	93.99580	0.09400	76.677	11.71	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	158.03690	0.15804	183.70710	0.18371	158.037	12.03	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	447.56340	0.44756	0.00000	0.00000	447.563	12.38	895,126.80	2,000	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	494.47820	0.49448	541.59110	0.54159	494.478	12.91	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	899.89230	0.89989	958.18960	0.95819	899.892	13.94	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	30.90590	0.03091	26.55470	0.02655	30.906	15.17	0.00	0	5,667.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	23.88050	0.02388	20.73320	0.02073	23.881	15.80	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.96700	17.96700	17.88920	17.88920		13.63	0.00	0	6,996.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.23300	18.23300	18.15370	18.15370		14.42	0.00	0	7,010.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	1,028.40990	1.02841	1,079.19500	1.07919	1,028.410	14.75	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 23/01/2015	Any day expiry		18.36320	18.36320		18.28280	18.28280		14.67	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	872.13510	0.87214	917.77110	0.91777	872.135	14.52	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,041.20830	1.04121	1,089.96740	1.08997	1,041.208	14.86	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,124.46220	1.12446	1,174.51460	1.17451	1,124.462	15.02	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	339.30950	0.33931	325.02310	0.32502	339.309	17.87	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	266.62220	0.26662	255.09460	0.25509	266.622	18.52	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	264.73080	0.26473	253.27690	0.25328	264.731	18.54	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.53060	18.53060		18.44770	18.44770		15.01	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future		0.10378	0.10378		0.10312	0.10312		14.92	0.00	0	15,594.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10548	0.10548		0.10480	0.10480		15.88	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10916	0.10916		0.10845	0.10845		17.04	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future		14.60660	14.60660		14.52050	14.52050		12.19	18,842,514.00	1,290	80,352.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	45.88520	0.04589	57.58710	0.05759	45.885	11.89	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	51.60830	0.05161	66.36160	0.06636	51.608	11.79	309,649.80	6,000	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	116.49930	0.11650	141.42040	0.14142	116.499	11.95	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	203.22170	0.20322	238.01910	0.23802	203.222	12.09	0.00	0	10,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	381.11640	0.38112	0.00000	0.00000	381.116	12.11	762,232.80	2,000	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	455.52410	0.45552	513.65940	0.51366	455.524	12.87	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	25.91300	0.02591	21.41150	0.02141	25.913	16.78	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	23.83410	0.02383	19.72600	0.01973	23.834	16.84	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future		14.83550	14.83550		14.74850	14.74850		13.46	0.00	0	11,837.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	269.94310	0.26994	298.66200	0.29866	269.943	12.83	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	281.72700	0.28173	311.09510	0.31110	281.727	12.87	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	176.62440	0.17662	159.72590	0.15973	176.624	16.59	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future		15.06660	15.06660		14.97770	14.97770		14.16	0.00	0	5,970.00
€ / R	On 16/03/2015	Foreign Exchange Future		15.33100	15.33100		15.23860	15.23860		14.75	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		487.05800	487.05800		489.46100	489.46100			0.00	0	0.00
AL12	On 07/08/2014	Index Future		494.13900	494.13900		496.57800	496.57800			0.00	0	0.00
AL12	On 06/11/2014	Index Future		501.68500	501.68500		504.16300	504.16300			0.00	0	0.00
AL37	On 08/05/2014	Index Future		414.04000	414.04000		414.16300	414.16300			0.00	0	0.00
AL37	On 07/08/2014	Index Future		420.06000	420.06000		420.18500	420.18500			0.00	0	0.00
AL7T	On 08/05/2014	Index Future		488.52900	488.52900		489.13100	489.13100			0.00	0	1.00
AL7T	On 07/08/2014	Index Future		495.63200	495.63200		496.24400	496.24400			0.00	0	0.00
ALBI	On 08/05/2014	Index Future		444.31600	444.31600		445.39000	445.39000			0.00	0	704.00
ALBI	On 07/08/2014	Index Future		450.77600	450.77600		451.86700	451.86700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future		457.65900	457.65900		458.76800	458.76800			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future		9.84370	9.84370		9.78890	9.78890		11.43	492,185.00	50	10,956.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	19.18790	0.01919	22.55930	0.02256	19.188	11.82	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	265.90730	0.26591	234.33190	0.23433	265.907	11.26	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	18.03380		0.01803	15.13290	0.01513		18.034	13.41	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.93520		9.93520	9.87960	9.87960			12.38	0.00	0	10,898.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.02850		10.02850	9.97210	9.97210			12.72	0.00	0	300.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	177.24360		0.17724	191.91050	0.19191		177.244	12.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	408.11610		0.40812	381.04920	0.38105		408.116	12.72	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	188.60050		0.18860	174.35130	0.17435		188.600	13.58	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.13560		10.13560	10.07710	10.07710			12.88	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.66450		9.66450	9.61910	9.61910			12.70	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.79490		9.79490	9.74890	9.74890			13.42	244,872.50	25	100.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			47.69380		47.69380	-30.28140	-30.28140				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			672.80900		672.80900	652.18750	652.18750				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			741.97360		741.97360	720.10610	720.10610				0.00	0	3,784.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			106.08580		106.08580	37.47910	37.47910				0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			635.25930		635.25930	615.35720	615.35720				0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			87.07920		87.07920	82.83470	82.83470				0.00	0	5,000.00
CF CANDO CAFO	On 30/04/2014	Can-Do Future			40.37620		40.37620	37.09820	37.09820				0.00	0	7,000.00
CF CANDO CAFP	On 16/04/2014	Can-Do Future			260.61060		260.61060	262.24910	262.24910				0.00	0	5.00
CHF / R	On 13/06/2014	Foreign Exchange Future			12.00420		12.00420	11.91480	11.91480			12.67	0.00	0	2,720.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.20390		12.20390	12.11310	12.11310			13.79	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.63620		12.63620	12.54030	12.54030			15.27	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.70180		1.70180	1.69640	1.69640			13.13	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.72470		1.72470	1.71890	1.71890			13.94	0.00	0	0.00
EL28	On 08/05/2014	Bond Future			118.57558		118.57558	118.53116	118.53116				0.00	0	0.00
EL28	On 07/08/2014	Bond Future			120.31430		120.31430	120.27053	120.27053				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			9.61824		82.73994	9.56100	83.16822				0.00	0	6,292.00
ES33	On 07/08/2014	Bond Future			9.71879		83.83474	9.65958	84.27025				0.00	0	0.00
ES33	On 06/11/2014	Bond Future			9.81682		81.33204	9.75560	81.77489				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 08/05/2014	GOVI	443.04700		443.04700		443.99500	443.99500			0.00	0	315.00
GOVI	On 07/08/2014	GOVI	449.48900		449.48900		450.45100	450.45100			0.00	0	220.00
GOVI	On 06/11/2014	GOVI	456.35200		456.35200		457.33100	457.33100			0.00	0	0.00
I2025	On 08/05/2014	Bond Future	113.68301		113.68301		113.64413	113.64413			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	114.22298		114.22298		114.18494	114.18494			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	114.28987		114.28987		114.03710	114.03710			0.00	0	367.00
I2038	On 07/08/2014	Bond Future	114.69806		114.69806		114.44282	114.44282			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	112.30633		112.30633		110.27534	110.27534			0.00	0	5,218.00
I2046	On 07/08/2014	Bond Future	113.95320		113.95320		111.89357	111.89357			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	114.36493		114.36493		112.27501	112.27501			0.00	0	0.00
I2050	On 08/05/2014	Bond Future	120.06613		120.06613		119.14618	119.14618			0.00	0	900.00
I2050	On 07/08/2014	Bond Future	120.41911		120.41911		119.48696	119.48696			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	206.87000		206.87000		206.58200	206.58200			0.00	0	1,266.00
IGOV	On 07/08/2014	Index Future	209.90300		209.90300		209.61100	209.61100			0.00	0	90.00
IGOV	On 06/11/2014	Index Future	213.13400		213.13400		212.83800	212.83800			0.00	0	0.00
ILBI	On 08/05/2014	Index Future	560.72000		560.72000		559.80000	559.80000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	568.79400		568.79400		567.86200	567.86200			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	5.74000		94.26000		5.72000	94.28000			0.00	0	0.00
JIBAR FUTURE	On 21/05/2014	Jibar Tradeable Future	5.83000		94.17000		5.77000	94.23000			0.00	0	2,000.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.97000		94.03000		5.92000	94.08000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	6.05000		93.95000		5.97000	94.03000			0.00	0	800.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.21000		93.79000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.32000		93.68000		6.20000	93.80000			0.00	0	1,000.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.67000		93.33000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.98000		93.02000		6.92000	93.08000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	7.24000		92.76000		7.19000	92.81000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.46000		92.54000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.63000		92.37000		7.59000	92.41000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.81000		92.19000		7.76000	92.24000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future	9.12030		9.12030		9.08630	9.08630		8.90	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.18920		9.18920		9.15450	9.15450		10.94	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future	1.38210		1.38210		1.37890	1.37890			0.00	0	680.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.38200		1.38200		1.37880	1.37880			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.73110		9.73110	0.10273	9.79530	9.79530		15.27	0.00	0	0.00
R157	On 08/05/2014	Bond Future			6.77235		110.61966		6.76317	110.63195		1.59	0.00	0	22,769.00
R157	On 07/08/2014	Bond Future			6.98206		112.22798		6.96944	112.24172		1.38	0.00	0	12,800.00
R157	On 06/11/2014	Bond Future			7.24006		107.12872		7.22224	107.14368		1.23	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 08/05/2014	Bond Future			8.36992		120.50427		8.33249	120.82543		10.77	0.00	0	51,619.00
R186	On 08/05/2014	Bond Future	7.50	Call	21.21000		0.02121		49.37000	0.04937	21.210	10.40	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.25	Call	994.77000		0.99477		1,249.34000	1.24934	994.770	10.68	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	8.40	Call	1,585.16000		1.58516		1,881.73000	1.88173	1,585.160	10.73	0.00	0	1,000.00
R186	On 08/05/2014	Bond Future	8.50	Call	2,072.52000		2.07252		2,388.76000	2.38876	2,072.520	10.77	0.00	0	900.00
R186	On 08/05/2014	Bond Future	8.50	Put	965.93000		0.96593		961.01000	0.96101	965.930	10.77	0.00	0	1,933.00
R186	On 08/05/2014	Bond Future	8.75	Call	3,578.04000		3.57804		3,922.27000	3.92227	3,578.040	10.91	0.00	0	6,000.00
R186	On 08/05/2014	Bond Future	8.80	Put	313.89000		0.31389		338.26000	0.33826	313.890	10.94	0.00	0	900.00
R186	On 08/05/2014	Bond Future	9.00	Put	127.83000		0.12783		149.40000	0.14940	127.830	11.05	0.00	0	400.00
R186	On 08/05/2014	Bond Future	9.10	Put	78.16000		0.07816		95.67000	0.09567	78.160	11.11	0.00	0	1,500.00
R186	On 08/05/2014	Bond Future	9.25	Put	35.43000		0.03543		46.91000	0.04691	35.430	11.20	0.00	0	10,000.00
R186	On 08/05/2014	Bond Future	9.75	Put	1.39000		0.00139		2.68000	0.00268	1.390	11.34	0.00	0	6,000.00
R186	On 07/08/2014	Bond Future			8.45516		116.96306		8.41619	117.29032		11.71	0.00	0	100.00
R186	On 07/08/2014	Bond Future	8.92	Put	1,594.37000		1.59437		1,583.27000	1.58327	1,594.370	11.92	0.00	0	840.00
R186	On 06/11/2014	Bond Future			8.53359		118.75016		8.49304	119.08360		11.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	2,179.71000		2.17971		2,255.70000	2.25570	2,179.710	12.03	0.00	0	2,010.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 08/05/2014	Bond Future			281.96915		281.96915		281.87394	281.87394			0.00	0	1,912.00
R197	On 07/08/2014	Bond Future			280.28374		280.28374		280.19042	280.19042			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			6.33029		104.84530		6.32219	104.85013		1.00	0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.60330		101.95863		6.58618	101.96475		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			219.92643		219.92643		219.52209	219.52209		10.29	0.00	0	44,663.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/08/2014	Bond Future			220.05998		220.05998		219.65224	219.65224		10.28	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 08/05/2014	Bond Future			8.21147		98.68814		8.19950	98.76081		9.44	0.00	0	12,906.00
R2023	On 07/08/2014	Bond Future			8.30401		100.01233		8.29134	100.08731		9.78	0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.39329		97.62026		8.37992	97.69730		10.10	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 08/05/2014	Bond Future			7.54473		103.35438		7.53954	103.36966		4.44	0.00	0	16,949.00
R203	On 08/05/2014	Bond Future	6.84	Call	25.04000		0.02504		33.83000	0.03383	25.040	4.28	0.00	0	29.00
R203	On 08/05/2014	Bond Future	7.40	Call	324.77000		0.32477		352.53000	0.35253	324.770	4.38	0.00	0	16.00
R203	On 07/08/2014	Bond Future			7.69349		104.85704		7.68738	104.87374		4.09	0.00	0	0.00
R203	On 07/08/2014	Bond Future	6.84	Call	207.40000		0.20740		233.66000	0.23366	207.400	3.96	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.84559		102.29473		7.83849	102.31264		4.02	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	337.91000		0.33791		402.53000	0.40253	337.910	3.87	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	414.86000		0.41486		485.48000	0.48548	414.860	3.87	0.00	0	14.00
R203	On 05/02/2015	Bond Future			8.00985		103.91286		8.00167	103.93175		3.89	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,113.36000		1.11336		1,157.25000	1.15725	1,113.360	3.84	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 08/05/2014	Bond Future			8.82494		95.29055		8.75723	95.83405			0.00	0	1,991.00
R2030	On 07/08/2014	Bond Future			8.91332		92.66839		8.84324	93.22091			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.99110		94.08475		8.91868	94.64661			0.00	0	0.00
R2037	On 08/05/2014	Bond Future			9.01812		97.40114		8.96038	97.93553			0.00	0	5,914.00
R2037	On 07/08/2014	Bond Future			9.10130		94.55912		9.04163	95.10253			0.00	0	3,280.00
R2037	On 06/11/2014	Bond Future			9.17460		95.88759		9.11307	96.44021			0.00	0	0.00
R204	On 08/05/2014	Bond Future			7.78015		103.96773		7.77455	103.98919		5.68	0.00	0	30,909.00
R204	On 07/08/2014	Bond Future			7.91024		101.44639		7.90392	101.46937		5.70	0.00	0	200.00
R204	On 07/08/2014	Bond Future	7.78	Put	1,566.57000		1.56657		1,591.30000	1.59130	1,566.570	5.66	0.00	0	530.00
R204	On 06/11/2014	Bond Future			8.03365		102.99636		8.02660	103.02063		5.44	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	1,776.25000		1.77625		1,868.57000	1.86857	1,776.250	5.44	0.00	0	1,270.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 08/05/2014	Bond Future			9.10536		98.02584		9.03726	98.71793			0.00	0	13,515.00
R2048	On 07/08/2014	Bond Future			9.18096		99.32978		9.11069	100.03327			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.25350		96.42251		9.18105	97.13760			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 08/05/2014	Bond Future			7.99191		99.01495		7.99113	99.01838		6.81	0.00	0	20,188.00
R207	On 07/08/2014	Bond Future			8.11346		96.81346		8.11236	96.81811		7.18	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/11/2014	Bond Future			8.22275		98.29282		8.22135	98.29848		7.03	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 08/05/2014	Bond Future			8.09543		93.78673		8.08891	93.81916		8.16	0.00	0	11,697.00
R208	On 07/08/2014	Bond Future			8.20012		95.15028		8.19306	95.18425		8.32	0.00	0	100.00
R208	On 07/08/2014	Bond Future	8.28	Put	1,624.01000		1.62401		1,675.12000	1.67512	1,624.010	8.33	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.29959		93.20505		8.29199	93.24040		8.38	0.00	0	0.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,922.64000		1.92264		2,038.42000	2.03842	1,922.640	8.38	0.00	0	1,520.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 08/05/2014	Bond Future			8.93997		75.07141		8.88195	75.51425		16.46	0.00	0	25,078.00
R209	On 08/05/2014	Bond Future	8.50	Call	298.00000		0.29800		475.72000	0.47572	298.000	16.18	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.00	Call	1,623.97000		1.62397		2,000.57000	2.00057	1,623.970	16.46	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.50	Put	203.80000		0.20380		215.51000	0.21551	203.800	16.82	0.00	0	640.00
R209	On 08/05/2014	Bond Future	9.63	Put	117.12000		0.11712		130.10000	0.13010	117.120	16.91	0.00	0	883.00
R209	On 08/05/2014	Bond Future	9.75	Put	67.76000		0.06776		79.41000	0.07941	67.760	17.00	0.00	0	7,262.00
R209	On 08/05/2014	Bond Future	9.85	Put	41.87000		0.04187		51.59000	0.05159	41.870	17.07	0.00	0	10,000.00
R209	On 07/08/2014	Bond Future			9.01411		76.16289		8.95433	76.61299		17.17	0.00	0	100.00
R209	On 06/11/2014	Bond Future			9.08388		74.17941		9.02230	74.63712		17.83	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 08/05/2014	Bond Future			164.67839		164.67839		164.62001	164.62001			0.00	0	719.00
R210	On 07/08/2014	Bond Future			167.09294		167.09294		167.03563	167.03563			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			127.72118		127.72118		127.68541	127.68541			0.00	0	390.00
R211	On 07/08/2014	Bond Future			128.02962		128.02962		127.99478	127.99478			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			132.88593		132.88593		132.84189	132.84189			0.00	0	21,797.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 07/08/2014	Bond Future		133.11739	133.11739		133.07420	133.07420			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		8.79150	85.81423		8.72855	86.30078		14.18	0.00	0	21,707.00
R213	On 07/08/2014	Bond Future		8.86997	87.06191		8.80496	87.55658		14.90	0.00	0	0.00
R213	On 06/11/2014	Bond Future		8.94524	84.85011		8.87815	85.35305		15.63	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 08/05/2014	Bond Future		9.01948	75.98254		8.95131	76.52531		16.86	0.00	0	5,055.00
R214	On 07/08/2014	Bond Future		9.09218	76.99423		9.02195	77.54579		17.74	0.00	0	0.00
R214	On 06/11/2014	Bond Future		9.16180	74.88341		9.08948	75.44412		18.69	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		20,885.45000	20,885.45000		20,785.34000	20,785.34000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		4.90920	4.90920		4.94610	4.94610		10.92	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.87070	4.87070		4.91040	4.91040		11.45	0.00	0	0.00

**Total for Derivatives :** **1,075,920,513.42**    **118,389**    **3 549 758.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.28887		0.00000	100.23768			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.25500	106.70082		7.24000	106.65350			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.40909		0.00000	100.35082			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.92500	101.92217		8.91500	101.88929			0.00	0	3,500,000,000.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.99182		0.00000	100.92880			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	101.09771		0.00000	101.03410			0.00	3,000,000,000	1,500,000,000.00
AB013	On 21/11/2018	Spot Bond		9.79000	97.84889		9.78000	97.80660			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.55500	100.88086		7.54000	100.83360			0.00	0	213,500,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.49206		0.00000	101.42786			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		9.09500	107.68747		9.08500	107.63486			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond		1.52000	133.50250		1.52000	133.39751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond		2.28000	266.98091		2.28000	266.75423			0.00	0	500,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.97317		0.00000	100.91201			0.00	400,000,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.99007		0.00000	100.93479			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.55101		0.00000	100.49219			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.57376		0.00000	100.51250			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.58879		0.00000	100.52589			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.71910		0.00000	101.66603			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.08974		100.00000	8.72502			0.00	750,000,000	69,850,000,000.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.09214		100.00000	1.55287			0.00	750,000,000	59,850,000,000.00
ABL10A	On 15/03/2015	Spot Bond		8.01500	103.94999		8.00000	103.89689			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond		0.00000	101.24141		0.00000	101.17358			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond		7.99000	101.03437		7.97500	100.97726			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond		0.00000	100.70662		0.00000	100.64608			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond		0.00000	101.12484		0.00000	101.06135			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond		0.00000	100.06386		0.00000	99.99983			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond		0.00000	99.88869		0.00000	99.90049			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	100.03584		0.00000	100.04312			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	100.42147		0.00000	100.35822			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	100.48685		0.00000	100.41744			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	101.00776		0.00000	100.94047			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	100.52963		0.00000	100.45007			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond		5.97000	134.21424		5.97000	134.05983			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.98000	125.67760		2.98000	125.56409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond		4.27000	113.37117		4.27000	113.25686			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.12000	99.53334		5.12000	99.42577			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond		5.90000	103.47185		5.90000	103.35351			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond		11.49500	111.58501		11.48500	111.50214			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	100.00009		0.00000	99.90539			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	100.36950		0.00000	100.29000			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	100.38932		0.00000	100.30577			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	100.40779		0.00000	100.32029			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond		4.77000	109.39383		4.77000	109.27891			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	58.75750		100.00000	58.33150			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.02000	165.20744		2.02000	165.07069			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	157.30627		2.76000	157.16659			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.05000	169.57220		2.05000	169.43141			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.95000	173.60081		1.96000	173.19483			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.49125	73.39966		8.48125	73.37622			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.49125	73.39966		8.48125	73.37622			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	100.43289		0.00000	100.37121			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	91.34000		0.00000	91.34000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	90.19000		0.00000	90.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	90.55000		0.00000	90.55000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	87.14000		0.00000	87.14000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	86.50000		0.00000	86.50000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.13088		0.00000	100.07474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94585			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	86.13000		0.00000	86.13000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.53000	103.52343		7.51500	103.47047			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	86.37000		0.00000	86.37000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	89.03000		0.00000	89.03000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	86.53000		0.00000	86.53000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.33511		0.00000	100.27876			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.54500	108.95449		7.53000	108.90978			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	99.96062		0.00000	99.90179			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	83.69000		0.00000	83.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	83.42000		0.00000	83.42000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.61000	103.40104		2.61000	103.31036			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.59000	150.33839		2.61000	149.85781			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.55000	200.57268		2.56000	200.10817			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	82.65000		0.00000	82.65000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.79000	89.01250		9.77500	89.02398			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	92.43000		0.00000	92.43000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.70000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.38884		0.00000	102.38884			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	88.63000		0.00000	88.63000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000	98.01000		0.00000	98.13000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	110.94000		0.00000	110.93000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.80000	108.27998		9.76000	108.49260			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	108.91000		0.00000	108.88000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.74500	108.68985		9.70500	108.90428			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.23500	87.69688		9.22500	87.67854			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.33000		0.00000	100.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	98.25000		0.00000	98.25000			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	9.84000	107.98332		9.80000	108.19464			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	86.80000		0.00000	86.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.70648		0.00000	100.64441			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.52727		0.00000	101.46299			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.79500	104.27395		8.78500	104.23419			175,900,000,000.00	20,000,000	15,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.24000	101.08831		8.00000	107.59874			0.00	0	43,500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.20500	104.83948		7.19000	104.79312			2,233,550,000,000.00	310,000,000	5,554,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.28500	98.01316		9.28000	97.96216			185,700,000,000.00	20,000,000	4,717,300,000.00
ABS7	On 11/09/2026	Spot Bond	10.04000	92.10914		10.00000	92.29923			0.00	0	18,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.90500	103.26925		7.89000	103.23087			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	2.22000	129.93106		2.22000	129.82142			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.09000	270.91261		2.09000	270.68680			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.46000	125.32173		1.46000	125.22364			0.00	0	100,000,000.00
ABSI4	On 31/01/2022	Spot Bond	2.05000	127.74775		2.05000	127.64158			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	41.28795		100.00000	40.98533			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.70500	103.35965		11.69000	103.28338			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.39996		0.00000	101.32030			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.73839		100.00000	3.71128			0.00	0	100,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.43592		0.00000	101.35419			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.94558		0.00000	101.83457			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	22.28251		100.00000	22.12096			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.36400		0.00000	101.28639			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	62.37221		11.00000	62.31873			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	14.26081		100.00000	14.15742			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	100.56716		0.00000	100.49920			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.62299		0.00000	100.54828			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.54225		0.00000	100.47730			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.55908		0.00000	100.49210			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.56649		0.00000	100.49861			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.63870		0.00000	101.57040			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.63870		0.00000	101.57040			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.64836		0.00000	101.57965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL085	On 20/12/2015	Spot Bond	0.00000	100.52879	0.00000	100.46548		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	101.64836	0.00000	101.57965		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	101.62904	0.00000	101.56114		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	88.52435	0.00000	88.46837		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.51929	0.00000	100.45711		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.39578	0.00000	100.33325		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.54903	0.00000	100.48327		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.56564	0.00000	100.49785		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.57234	0.00000	100.50373		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.55889	0.00000	100.49190		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.52880	0.00000	100.46548		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.74000	101.79777	9.73500	101.73974		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	101.55727	0.00000	101.49270		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	102.25179	0.00000	102.18886		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	82.14744	0.00000	82.08726		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	158.96597	0.00000	158.54245		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	158.97567	0.00000	158.55164		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.54219	0.00000	100.47724		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	101.07180	0.00000	101.01314		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	101.07180	0.00000	101.01314		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.93133	0.00000	100.87158		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.52533	0.00000	100.46242		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.52129	0.00000	100.45886		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136		On 20/09/2021	Spot Bond	0.00000	101.59287		0.00000	101.53168			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.87527		0.00000	100.81223			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.59255		0.00000	101.53144			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.62379		0.00000	101.55624			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.24927		0.00000	102.18340			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.57868		0.00000	100.51639			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.64213		0.00000	102.58095			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.42694		0.00000	100.36413			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.54423		0.00000	100.47904			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.53364		0.00000	100.46975			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.47968		0.00000	100.42231			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.46819		0.00000	100.41220			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.49050		0.00000	100.43183			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.53229		0.00000	100.46856			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.50867		0.00000	100.44779			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.48171		0.00000	100.42410			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.48915		0.00000	100.43064			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.68008		10.23000	100.59823			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.49640		0.00000	100.43699			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.48509		0.00000	100.42707			0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.66371		0.00000	100.58412			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	113.29680		0.00000	113.57731			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.86500	102.80972		9.85500	102.76802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.53020	0.00000	100.46671			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	111.52199	1.75000	111.49202			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.48847	0.00000	100.43004			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.48964	0.00000	100.43104			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.51686	0.00000	100.45431			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.53351	0.00000	100.46894			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.50021	0.00000	100.43966			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.53018	0.00000	100.46602			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.22207	0.00000	101.16427			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.63384	0.00000	102.57287			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.56046	0.00000	102.50348			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.53683	0.00000	100.47186			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.82358	0.00000	101.76266			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.53018	0.00000	100.46602			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.51832	0.00000	100.45627			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.54682	0.00000	100.48131			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.55557	0.00000	100.48900			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.48493	0.00000	100.42691			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.49507	0.00000	100.43582			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.55767	0.00000	100.49086			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.54881	0.00000	100.48238			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.58667	0.00000	100.51566			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.52020	0.00000	100.45724			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.58136	0.00000	100.51099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198		On 20/06/2017	Spot Bond	0.00000	103.05736		0.00000	102.99281			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.58667		0.00000	100.51566			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.24580		0.00000	92.19107			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.56011		0.00000	100.49231			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.56011		0.00000	100.49231			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	117.35906		0.00000	117.06089			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	118.19747		0.00000	117.89703			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.48687		0.00000	100.42795			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.48220		0.00000	100.42384			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.96773		0.00000	100.91278			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.49487		0.00000	100.43498			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.49688		0.00000	100.43674			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.51686		0.00000	100.45431			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.48754		0.00000	100.42853			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.48687		0.00000	100.42795			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.53615		0.00000	100.47193			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.40455		0.00000	101.33890			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.58736		0.00000	101.52249			0.00	0	0.00
ADCP05		On 26/05/2014	Spot Bond	0.00000	100.78312		0.00000	100.73418			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.79233		0.00000	100.74281			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	9.86003		100.00000	9.78614			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.98781		0.00000	100.92947			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.09308		0.00000	101.02855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.16316		0.00000	101.09450			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	99.84875		0.00000	101.48344			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	99.83272		0.00000	101.64961			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	99.81141		0.00000	101.87113			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	99.84521		0.00000	101.43850			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.43000	96.55358		8.42000	99.78551			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	99.79912		0.00000	101.90455			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	99.76530		0.00000	102.24652			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.84500	99.64818		8.83500	99.61690			176,900,000,000.00	20,000,000	7,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.44000	118.74111		9.40000	118.91254			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	83.55779		100.00000	82.99950			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.39500	107.09194		7.38000	107.05591			310,590,000,000.00	42,000,000	2,582,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	67.91422		100.00000	67.41093			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.92668		100.00000	16.81393			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.84000	157.39421		2.84000	157.25342			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.70738		0.00000	100.64618			0.00	0	0.00
ANG06	On 06/06/2014	Spot Bond	0.00000	100.66662		0.00000	100.61351			0.00	0	0.00
ANG07	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	102.96286			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.05326		0.00000	100.00000			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	100.61868		0.00000	100.56494			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.20815		0.00000	101.12575			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.46330		0.00000	100.40748			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.52027	0.00000	100.45973				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.50294	0.00000	100.42290				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.26886	0.00000	100.19539				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	96.76000	0.00000	96.76000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.62138	0.00000	100.56520				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.45349	0.00000	100.39860				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.44680	0.00000	100.39273				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.31321	0.00000	100.25371				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.33500	102.00735	9.32500	101.96737				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.54520	0.00000	100.49539				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.85941	0.00000	100.80534				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.91761	0.00000	101.86349				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	101.39457	0.00000	101.33711				0.00	0	1,500,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.80883	0.00000	100.74802				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.81000	102.19133	9.80000	102.15840				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.50500	106.06228	7.49000	106.01965				0.00	0	1,900,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.27158	0.00000	100.20338				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.24750	0.00000	100.18538				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.97000	100.60839	7.95500	100.55183				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.24500	102.34137	9.23500	102.29513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond		11.26495	101.79932		11.24213	101.73034			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.16908	100.68116		11.14385	100.61013			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.21807	100.61904		11.19267	100.54807			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.39815		0.00000	100.31258			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.26423	100.51692		11.23856	100.44829			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.19383	99.22064		12.13886	99.28455			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.40756		0.00000	100.31997			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.40756		0.00000	100.31997			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.40763		0.00000	100.32005			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.51495	99.89470		11.49213	99.82499			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.41993	100.51753		11.39502	100.44991			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.16908	100.68116		11.14385	100.61013			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.37895	100.60883		11.35116	100.54799			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.57577	100.14781		10.52326	100.12813			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.38691		0.00000	100.30377			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.38035		0.00000	100.29816			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.38035		0.00000	100.29816			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.36010		0.00000	100.28228			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.84667	99.86520		10.83262	99.79965			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		12.02000	97.97342		12.01000	97.90383			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.36931		0.00000	100.28951			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.94500	95.56979		11.93500	95.50439			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797		0.00000	99.99797			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.35133	0.00000	100.27586				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.35347	9.28000	100.27762				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.37483	0.00000	100.29383				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.73500	97.95792	11.72500	97.95571				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.36378	0.00000	100.28517				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.37299	0.00000	100.29240				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.37299	0.00000	100.29240				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.86151	0.00000	99.86151				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.35936	0.00000	100.28171				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.37912	0.00000	100.29759				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.74013	0.00000	100.68628				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797	0.00000	99.99797				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.37912	0.00000	100.29759				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.36010	0.00000	100.28228				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.36633	0.00000	100.28763				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.37921	0.00000	100.29769				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.27427	0.00000	100.21540				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.26495	101.89074	14.24213	101.79698				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.55454	100.15099	15.49714	100.15115				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.46014	100.20609	14.40060	100.17502				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.49177	0.00000	100.38555				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.49177	0.00000	100.38555				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.49177	0.00000	100.38555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.50991		0.00000	100.39977			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.42801		0.00000	100.33555			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	15.22941		100.00000	15.14289			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.34277		100.00000	19.20099			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.60409		100.00000	17.47506			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.86672		100.00000	10.78708			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.88905		100.00000	10.81011			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.13838		100.00000	13.04209			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.38419		100.00000	11.30075			0.00	0	0.00
BCJ01U	On 15/04/2014	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000	99.95152		0.00000	99.90302			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000	100.40776		0.00000	100.32018			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000	100.41712		0.00000	100.32752			0.00	0	0.00
BCP79U	On 24/04/2014	Spot Bond	100.00000	97.33333		100.00000	96.56085		40,000,000,000,000.00	400,000,000	100,000,000.00	
BCP80U	On 19/05/2014	Spot Bond	100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.99000	173.71966		1.99000	173.57613			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.36000	142.19341		8.32000	142.92991			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.36000	142.54679		8.32000	143.27803			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.74500	94.92004		8.70500	95.16214			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000	101.50820		0.00000	101.43567			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.80475		0.00000	100.74144			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.50141		0.00000	100.44139			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond		8.38500	96.15606		8.37500	96.12398			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	102.32816		0.00000	102.27423			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.51136		0.00000	101.45398			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.54542		0.00000	101.48679			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.65896		0.00000	101.59616			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.77248		0.00000	101.70551			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	102.09001		0.00000	102.01135			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	16.48855		100.00000	16.36636			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	101.39107		0.00000	101.33531			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	101.46177		0.00000	101.40311			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.49206		0.00000	101.43216			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	101.50216		0.00000	101.44184			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.62332		0.00000	101.55801			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.78481		0.00000	101.71285			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	10.31980		100.00000	10.24333			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	10.31980		100.00000	10.24333			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.52854		0.00000	100.47216			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.57024		0.00000	100.50937			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.58160		0.00000	100.51952			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.79500	100.71716		8.78500	100.67186			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.61569		0.00000	100.54993			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.67610		0.00000	100.60383			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.23828		100.00000	9.17130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.23828		100.00000	9.17130			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.46000		103.01649		6.44500	102.96776			0.00	0	1,164,700,000.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.50964		0.00000	101.45382			0.00	20,000,000	10,000,000.00
BIDC35	On 17/04/2014	Spot Bond	0.00000		99.95477		0.00000	99.90954			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		98.02413		0.00000	97.97168			0.00	0	0.00
BIDC37	On 12/05/2014	Spot Bond	0.00000		99.55955		0.00000	99.51236			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000		99.17523		0.00000	99.12765			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		97.49340		0.00000	97.44081			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.88561		0.00000	100.83436			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.03394		0.00000	100.97404			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.87818		0.00000	100.82627			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.92458		0.00000	100.86995			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.00888		0.00000	100.94930			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.35904		0.00000	101.27881			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.93494		0.00000	101.82227			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		40.14056		100.00000	39.84954			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		18.14663		100.00000	18.01363			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.52992		0.00000	100.47054			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.10360		0.00000	101.04208			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.79000		108.59390		7.77500	108.53343			779,000,000.00	100,000	5,200,000.00
CBL08	On 02/11/2016	Spot Bond	9.89500		115.60942		9.88500	115.54038			0.00	0	20,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		102.10331		0.00000	102.01488			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000		101.52414		0.00000	101.46962			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.54500		106.39321		9.53500	106.32965			0.00	0	653,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond		11.64500	100.07944		11.63500	100.02063			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	101.95129		0.00000	101.86751			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.89500	101.02242		11.88500	100.96132			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.30841		0.00000	101.24775			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.78500	102.91386		9.77500	102.85850			391,400,000,000.00	40,000,000	19,200,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	101.35855		0.00000	101.27488			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.33500	96.59881		12.32500	96.54028			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.43407		0.00000	101.37281			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.86315		0.00000	100.77950			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.31801		0.00000	101.25869			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.56000	94.66941		10.55000	94.63016			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.19000	117.81937		10.15000	117.98084			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.04000	113.78376		10.00000	113.96078			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.37000	112.96690		9.34000	113.10208			56,220,000,000,000.00	6,000,000,000	2,504,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.05385		0.00000	100.96362			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		12.14500	100.38094		12.13500	100.30150			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	101.41937		0.00000	101.34550			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.50053		0.00000	100.41693			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	101.70818		0.00000	101.62228			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	99.71011		0.00000	102.84941			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	99.66796		0.00000	103.28051			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.95398		0.00000	100.88046			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	101.03233		0.00000	100.96288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000	101.89398		0.00000	101.78594			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.87390		0.00000	101.76702			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.97998		0.00000	101.86699			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.33159		0.00000	101.26363			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	101.70423	100.00000	100.00000	100.90967			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	101.70423	100.00000	100.00000	100.90967			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	101.70423	100.00000	100.00000	100.90967			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.54227		0.00000	100.47733			0.00	0	0.00
CLN172	On 30/04/2014	Spot Bond	100.00000	101.70423	100.00000	100.00000	100.90967			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.67011		0.00000	101.61450			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.74406		0.00000	100.66445			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.84600	10.11000	10.11000	102.76197			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.74406		0.00000	100.66445			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.14015		0.00000	100.08004			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	115.46764	2.76000	2.76000	115.36498			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	115.36016	3.14000	3.14000	115.25417			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.99348	8.25000	8.25000	100.92695			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	100.74406		0.00000	100.66445			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.74406		0.00000	100.66445			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.96990	3.10000	3.10000	114.86496			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.90090	2.40000	2.40000	114.80247			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond			0.00000		100.76659		0.00000	100.67450			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			0.00000		100.34100		0.00000	100.29274			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			0.00000		100.00003		0.00000	99.94555			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.60500		99.74311		8.59000	99.70715			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			0.00000		100.05538		0.00000	99.99984			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			0.00000		100.05459		0.00000	99.99985			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			0.00000		99.83406		0.00000	99.77198			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			0.00000		99.84111		0.00000	99.78145			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.65500		99.83841		8.64000	99.80209			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.65500		99.83841		8.64000	99.80209			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond			0.00000		101.86018		0.00000	101.86018			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond			0.00000		101.83149		0.00000	101.83149			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			8.70500		102.92674		8.69000	102.88949			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			0.00000		100.55575		0.00000	100.48917			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			0.00000		100.61363		0.00000	100.54006			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			0.00000		99.94523		0.00000	99.89063			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			0.00000		99.94523		0.00000	99.89063			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond			100.17539		91.46803		100.17539	90.83629			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			0.00000		100.80061		0.00000	100.71491			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			0.00000		101.15836		0.00000	101.09933			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			0.00000		100.56365		0.00000	100.49614			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			0.00000		100.95747		0.00000	100.89852			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			0.00000		101.01994		0.00000	100.95713			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	101.24460		9.35000	101.16796			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.24460		9.35000	101.16796			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.93797		0.00000	100.87903			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.94057		0.00000	100.88147			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	101.57734		0.00000	101.47997			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.59360		0.00000	100.53629			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	101.54688		0.00000	101.45141			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.36633		0.00000	100.30852			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.36633		0.00000	100.30852			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.36633		0.00000	100.30852			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.36633		0.00000	100.30852			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.36633		0.00000	100.30852			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.37557		0.00000	100.31630			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.39078		0.00000	100.32906			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.39078		0.00000	100.32906			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.39078		0.00000	100.32906			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.39078		0.00000	100.32906			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.39078		0.00000	100.32906			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.39333		0.00000	100.33122			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.66500	100.42984		9.65500	100.39126			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.03099		0.00000	100.97343			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.50740		0.00000	101.44397			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.63322		0.00000	100.55729			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	101.46135		0.00000	101.36976			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.51021		0.00000	100.44846			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.50687		0.00000	100.44553			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.51873		0.00000	100.45663			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.96794		0.00000	100.90848			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.13353		0.00000	101.06226			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.51738		0.00000	100.45545			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	104.08172		0.00000	104.02032			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.78943		0.00000	100.72734			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.41024		0.00000	100.35180			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.34572		0.00000	100.28807			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.49354		0.00000	100.43381			0.00	0	0.00
CLN284		On 20/06/2017	Spot Bond	0.00000	100.57007		0.00000	100.50107			0.00	0	0.00
CLN285		On 20/06/2017	Spot Bond	0.00000	100.57007		0.00000	100.50107			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.57007		0.00000	100.50107			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.57007		0.00000	100.50107			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.29732		0.00000	101.23538			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.92957		0.00000	100.86715			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.72232		0.00000	100.65205			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.44958		0.00000	100.37853			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.79468		0.00000	102.73119			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.32694		0.00000	100.25672			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.44447		0.00000	100.37424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	100.17869		0.00000	100.10765			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.59413		0.00000	100.52292			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.32699		0.00000	100.25677			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.32699		0.00000	100.25677			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.32318		0.00000	100.25331			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	123.51119		0.00000	123.51119			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.13274		0.00000	102.06665			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	123.21419		0.00000	123.21419			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	123.08503		0.00000	123.08503			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	123.27495		0.00000	123.27495			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	121.16196		0.00000	121.16196			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	121.76346		0.00000	121.76346			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.34288		0.00000	101.27300			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		11.07000	95.62220		11.05500	95.61411			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.59000	92.31926		11.57500	92.31201			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.30837		0.00000	100.24169			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.59463		0.00000	100.52265			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.31098		0.00000	101.24277			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.78857		0.00000	101.50194			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.68614		0.00000	101.61513			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	104.00564		8.80500	103.93140			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.52020		0.00000	100.45724			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.42953		0.00000	101.36580			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	118.57484		0.00000	118.57484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.54482		0.00000	100.47888			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.55480		0.00000	100.48764			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.59330		0.00000	100.52149			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.54645		0.00000	100.48006			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.76007		0.00000	100.66776			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.76007		0.00000	100.66776			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.76007		0.00000	100.66776			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.62314		0.00000	100.54843			0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond		0.00000	100.38746		0.00000	100.33228			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond		0.00000	99.86371		0.00000	99.81250			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.30837		0.00000	100.24169			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	107.26015		0.00000	107.26015			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	107.39116		0.00000	107.39116			0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond		0.00000	100.39442		0.00000	100.33759			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.51812		0.00000	101.45226			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.69055		0.00000	100.60693			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.31022		0.00000	100.24314			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.79252		0.00000	100.69731			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.64980		0.00000	100.57184			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.49508		0.00000	100.43584			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.57472		0.00000	100.50516			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.50156		0.00000	101.43638			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.27835		0.00000	101.21604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond		0.00000	100.39162		0.00000	100.33520			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.30095		0.00000	100.23587			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.40598		0.00000	101.34666			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	101.27782		0.00000	101.19776			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.27782		0.00000	101.19776			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.89299		0.00000	100.83202			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.78465		0.00000	100.68959			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	101.37621		0.00000	101.28998			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	101.33031		0.00000	101.24696			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.47778		0.00000	101.41271			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.78994		0.00000	101.39342			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.47218		0.00000	100.41504			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.58842		10.55000	100.56032			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.25000	102.43231		10.23500	102.49792			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.50522		0.00000	100.44383			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.71479		0.00000	101.63725			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.39000	104.04199		12.37500	104.09452			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.63034		0.00000	101.54957			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.42000	103.61229		12.40500	103.65884			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.85000	103.14446		10.83500	103.19255			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.28777		0.00000	101.20728			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.88879		0.00000	100.82120			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.70920		0.00000	100.63251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN372		On 20/09/2023	Spot Bond	0.00000	100.30193		0.00000	100.23167			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	38.70227		7.01000	38.68072			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	150.57195		0.00000	151.64109			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	8.74500	132.63560		8.70500	132.88716			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.36000	142.19341		8.32000	142.92991			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.36000	142.54679		8.32000	143.27803			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	89.39332		0.00000	89.33588			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	89.30263		0.00000	89.24470			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.08293		0.00000	100.02058			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.08293		0.00000	100.02058			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.56245		0.00000	100.49506			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.52475		0.00000	100.46192			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.53222		0.00000	100.46849			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.08691		0.00000	0.00000			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.53018		0.00000	100.46602			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	99.78857		0.00000	101.50194			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.48087		0.00000	100.42266			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	101.08039		0.00000	101.01103			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	100.00000	1.33424		100.00000	100.00000			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.15500	104.44889		9.14000	104.39204			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	9.24500	102.36582		9.23500	102.32330			0.00	0	713,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.47000	114.37985		10.46000	114.34565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.50500		107.21474		8.49000	107.16455			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.06000		104.16611		10.05000	104.13310			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.38000		92.96841		10.36500	92.97339			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.09000		94.05029		11.05000	94.23547			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.09000		91.84828		11.05000	92.02525			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.89338		0.00000	100.83344			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.91182		0.00000	100.85067			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.83276		0.00000	100.77280			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.35953		0.00000	101.30151			0.00	0	0.00
CPL019	On 17/04/2014	Spot Bond	0.00000		102.75445		0.00000	102.70723			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.38000		100.95709		11.37000	100.92023			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		10.88419		100.00000	10.80527			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.32341		0.00000	101.27111			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.52000		95.41130		8.51000	95.37501			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.76719		0.00000	100.71799			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.66831		0.00000	100.61923			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.69449		0.00000	100.63530			0.00	0	0.00
DLTC02	On 06/05/2014	Spot Bond	0.00000		101.17792		0.00000	101.12744			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		102.79570		0.00000	102.69459			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.68923		0.00000	100.60578			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		99.66164		0.00000	100.26990			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.30501		0.00000	100.22148			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.31970		0.00000	100.23214			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.38500		119.93098		7.37000	119.89193			0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.76000	104.79294		8.75500	104.74140			2,312,640,000,000.00	264,000,000	2,603,300,000.00
DV23	On 27/02/2023	Spot Bond	9.13000	106.46326		9.11500	106.47763			5,897,980,000,000.00	646,000,000	3,705,460,000.00
DV24	On 18/02/2024	Spot Bond	9.24000	104.31848		9.22500	104.33804			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71500	104.50329		9.65000	104.93997			0.00	0	300,000,000.00
DVC001	On 09/06/2014	Spot Bond	0.00000	100.57588		0.00000	100.52608			0.00	0	0.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.60157		0.00000	100.55040			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.95666		0.00000	100.90337			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.48382		0.00000	100.43029			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.37000	127.38223		8.36500	127.32357			0.00	0	1,800,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.75747		0.00000	100.66156			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	132.36548		0.10000	132.27675			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.02000	119.46998		2.02000	119.37098			22,018,000,000,000.00	10,900,000,000	6,700,000,000.00
EL29	On 19/11/2029	Spot Bond	2.03000	106.89379		2.03000	106.80512			0.00	0	10,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.16000	105.21825		2.15000	105.27199			59,400,000,000,000.00	27,500,000,000	22,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.96000	104.94124		9.95000	104.90357			0.00	0	100,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.81000	105.46040		9.80000	105.42893			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.14000	103.89817		10.10000	104.06126			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40500	98.09756		10.34000	98.29533			0.00	0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.04500		0.00000	100.98677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.56874		0.00000	100.51574			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	101.16102		0.00000	101.10787			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.93181		0.00000	100.87879			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.92163		0.00000	100.86821			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond		100.00000	86.28842		100.00000	85.68075			0.00	0	0.00
EQ203U	On 16/04/2014	Spot Bond		100.00000	99.45504		100.00000	98.64864			0.00	0	0.00
EQ204U	On 15/05/2014	Spot Bond		100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	71.01167		100.00000	70.59961			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.97876		3.00000	129.86063			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.56500	105.12807		11.55000	105.04708			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	104.10459		0.00000	104.03611			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.66149		0.00000	101.59345			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.03428		0.00000	100.04254			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.25500	94.98566		10.24500	94.93891			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.21157		0.00000	100.14823			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.93052		0.00000	100.86701			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	101.25117		0.00000	101.18383			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	101.15216		0.00000	101.09019			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.12551		0.00000	101.06379			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	101.27397		0.00000	101.20540			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.23888		0.00000	101.17094			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	101.06833		0.00000	101.01090			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	101.09888		0.00000	101.03980			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	101.04227		0.00000	100.98511			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.08768		0.00000	101.02804			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.03319		0.00000	100.97652			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.07104		0.00000	101.01230			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500		101.96767		6.94000	101.93020			0.00	0	2,200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.06000		103.86566		8.05000	103.83267			33,852,000,000.00	4,200,000	7,889,900,000.00
ES23	On 25/01/2023	Spot Bond	8.66500		110.24833		8.65000	110.26671			1,809,363,778,500.00	208,812,900	1,888,503,600.00
ES26	On 02/04/2026	Spot Bond	8.95000		92.27206		8.91000	92.48080			68,020,000,000.00	7,600,000	5,236,900,000.00
ES33	On 15/09/2033	Spot Bond	9.58500		82.37819		9.52500	82.76692			3,937,518,000,000.00	410,800,000	46,075,300,000.00
ES42	On 25/04/2042	Spot Bond	9.77500		91.84255		9.70500	92.37056			0.00	0	10,300,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.98023		0.00000	100.91988			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.94344		0.00000	99.88703			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.38048		0.00000	100.32040			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.80199		0.00000	100.74822			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.01096		0.00000	100.03343			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.62504		0.00000	100.56989			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.24510		100.00000	12.15334			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.91661		100.00000	11.82731			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.54587		0.00000	100.48687			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.56829		0.00000	100.50687			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.61309		0.00000	100.54682			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.65779		0.00000	100.58667			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.80500		101.58339		6.79000	101.53455			0.00	0	841,300,000.00
FRB05	On 21/12/2018	Spot Bond	9.73500		98.07773		9.72500	98.03688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond		0.00000	100.61837		0.00000	100.56572			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.61830		0.00000	100.56565			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.51405		0.00000	101.45184			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.80620		0.00000	102.74096			0.00	50,000,000	50,000,000.00
FRBC21	On 21/12/2018	Spot Bond		11.53500	105.36676		11.52500	105.30532			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	99.03578		0.00000	98.96077			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	126.85888		2.15000	126.75242			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.12000	270.28718		2.12000	270.06122			0.00	0	1,500,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.32000	106.31329		2.32000	106.22258			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.57000	150.68875		2.59000	150.20716			1,799,000,000,000.00	700,000,000	350,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.44000	203.79648		2.45000	203.32521			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.81500	108.57852		7.80000	108.53164			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.94400	59.57117		7.94700	59.54781			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.48200	37.59076		9.48200	37.58009			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.72000	36.30510		9.72000	36.29458			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	103.58159		0.00000	103.48832			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	101.52039		0.00000	101.42657			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	101.47799		0.00000	101.38680			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	101.47799		0.00000	101.38680			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	101.11764		0.00000	101.03594			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	101.45281		0.00000	101.36319			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.62986		0.00000	100.55433			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	100.77649		0.00000	100.69339			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.54233		0.00000	100.47739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	100.59757		0.00000	100.52595			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	101.32357		0.00000	101.31350			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	100.76518		0.00000	100.68330			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.58667		0.00000	100.51566			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	100.55811		0.00000	100.49056			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.65377		0.00000	100.57486			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	100.57671		0.00000	100.50691			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	100.61452		0.00000	100.54013			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	100.76167		0.00000	100.66941			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.73865		0.00000	100.64919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.44142	100.09221	14.33664			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.52153	0.00000	100.45841			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.87760	0.00000	110.87304			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.62689	0.00000	100.55169			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.70355	0.00000	100.61909			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.35867	0.00000	101.27489			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.64412	0.00000	104.63060			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.58401	0.00000	100.51401			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	100.59077	0.00000	100.51996			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.53757	0.00000	100.47319			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.54682	0.00000	100.48064			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.72219	0.00000	100.63473			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	100.61452	0.00000	100.56063			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	100.59640	0.00000	100.54250			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.53683	0.00000	100.47186			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	54.49476	13.22500	54.43698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.50488	0.00000	100.44377				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.50554	0.00000	100.44436				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.75755	0.00000	100.66660				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.52952	0.00000	100.46542				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500	94.42753	3.56500	94.33736				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.55347	0.00000	100.48647				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.55347	0.00000	100.48647				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.11170	0.00000	101.04525				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.30837	0.00000	100.24169				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.57689	0.00000	98.51118				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	101.44363	0.00000	101.32283				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.52020	0.00000	100.45724				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.50754	0.00000	100.44611				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.67136	0.00000	101.59469				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.59795	0.00000	100.52557				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.26469	0.00000	101.20305				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.65320	0.00000	101.57737				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.72068	0.00000	101.64749				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.68923	0.00000	100.60578				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.54150	0.00000	100.47595				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.68857	0.00000	100.60519				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.50154	0.00000	100.44084				0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond	0.00000	101.80065	0.00000	101.68765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond	0.00000	100.54682		0.00000	100.48064			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.54682		0.00000	100.48064			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.58443		0.00000	100.52802			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.23607		0.00000	100.17678			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.24970		0.00000	100.18701			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.11286		0.00000	100.05622			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.11286		0.00000	100.05622			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.13939		0.00000	100.06964			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.09403		100.00000	20.68154			0.00	0	19,600,000,000.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.09363		100.00000	20.68154			0.00	30,000,000,000	30,000,000,000.00
FRC198	On 10/04/2016	Spot Bond	100.00000	20.81272		100.00000	20.61626		500,000,000,000,000.00		5,000,000,000	5,000,000,000.00
FRC199	On 10/04/2016	Spot Bond	100.00000	20.81272		100.00000	20.61626		4,000,000,000,000,000.00		40,000,000,000	40,000,000,000.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.76229		0.00000	101.69492			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.58597		0.00000	100.51573			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.58264		0.00000	100.51281			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.77447		0.00000	100.70833			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.49856		0.00000	100.43891			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.53069		0.00000	101.46638			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000	116.40272		3.39000	116.29324			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.59341		0.00000	100.52228			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.59946		0.00000	100.52760			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.37000	116.56337		3.37000	116.45392			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.80000	122.39844		1.80000	122.29937			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.39000	116.40272		3.39000	116.29324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		2.78000	120.96671		2.78000	120.85893			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.85000	126.21404		2.85000	126.10112			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.74239		0.00000	101.66960			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	99.91541		0.00000	99.75216			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.85334		0.00000	100.76195			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.86839		0.00000	100.77537			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.51529		0.00000	100.45360			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.58941		0.00000	100.51877			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	103.76132		0.00000	103.74876			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.68885		0.00000	100.60618			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.66335		0.00000	100.58376			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.56210		0.00000	100.49407			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.79308		0.00000	100.70819			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.56144		0.00000	100.49349			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.95761		0.00000	102.97316			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	96.17066		0.00000	96.00772			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	94.90797		0.00000	94.94099			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.56344		0.00000	100.50908			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	8.84482		100.00000	8.78069			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	14.93338		100.00000	14.82511			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.92000	142.16379		4.92000	142.01338			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond		0.00000	102.24452		0.00000	102.19747			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.69402		0.00000	100.64294			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000	103.56624	0.00000	103.51556				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	101.96826	0.00000	101.91532				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	103.16677	0.00000	103.11363				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.99972	0.00000	100.94530				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.45349	0.00000	100.39860				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	0.00000	89.07277	0.00000	88.99642				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.67000	122.65662	2.68000	122.32374				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.44985	0.00000	101.39472				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.33250	10.38000	102.24515				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.33250	10.38000	102.24515				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	101.63348	0.00000	101.61011				0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	101.11674	0.00000	101.06654				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.73348	0.00000	101.66162				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.81000	99.12883	2.82000	98.86326				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.75000	194.87130	2.76000	194.41877				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.78000	99.66242	2.79000	99.39547				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.17758	0.00000	100.12884				0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.63000	259.91776	2.63000	259.68969				0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.13000	270.07908	2.13000	269.85309				0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.85000	255.59415	2.85000	255.36530				0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000	123.63076	2.52000	123.52326				0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	101.44573	0.00000	101.38556				0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000	123.84165	2.05000	123.73872				0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	99.83635	0.00000	101.61195				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		100.14378		0.00000	100.08205			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.41400		0.00000	101.35230			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.65000		98.47006		2.66000	98.18151			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		15.50120		104.97509	15.38385			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		19.57848		101.07593	19.43517			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		11.90601		100.44759	11.81934			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		100.55775		0.00000	100.50501			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		18.01727		100.76967	17.88574			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	2.27000		108.77101		2.28000	108.45351			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.28000		106.72217		2.28000	106.63146			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.38992		0.00000	98.38664			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000		106.41535		2.31000	106.32464			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.01569		0.00000	100.94755			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.33000		336.96846		2.33000	336.68102			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		100.32422		0.00000	100.27748			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.33266		0.00000	101.26857			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.25556		0.00000	101.19520			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.19535		0.00000	101.13788			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.93867		0.00000	100.87712			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.84347		0.00000	100.78584			0.00	0	0.00
FRS98	On 21/11/2017	Spot Bond	0.00000		101.37580		0.00000	101.29458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000		100.02592		0.00000	100.03930			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.14000		101.85133		6.12500	101.80698			122,800,000,000.00	20,000,000	15,720,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.77500		102.45241		6.76000	102.41020			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.82500		101.02065		7.81000	100.99014			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.28500		101.31009		8.27500	101.27251			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.47500		106.75054		8.46500	106.71233			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.95000		103.93132		8.94500	103.87761			179,000,000,000.00	20,000,000	2,378,900,000.00
FRX20	On 01/10/2020	Spot Bond	9.15000		98.38443		9.14000	98.35979			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.64000		89.82453		9.62500	89.83739			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.74000		110.26994		9.70000	110.45772			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.03000		96.50268		9.99000	96.75119			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.35500		94.58899		10.29000	94.99862			0.00	0	200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.42000		77.77178		10.35000	78.22398			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.44103		0.00000	100.38830			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.45796		0.00000	100.40319			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.46472		0.00000	100.40914			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.48157		0.00000	100.42395			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.50856		0.00000	100.44768			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.52879		0.00000	100.46547			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.61631		0.00000	100.54241			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.87400		0.00000	100.82440			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.92163		0.00000	100.86931			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.96479		0.00000	100.91001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.97492		0.00000	100.91956			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	101.00371		0.00000	100.94670			0.00	0	0.00
FS2B1		On 20/08/2038	Spot Bond	0.00000	101.04693		0.00000	100.98746			0.00	0	0.00
FS2C1		On 20/08/2038	Spot Bond	0.00000	101.08294		0.00000	101.02141			0.00	0	0.00
FS2D1		On 20/08/2038	Spot Bond	0.00000	101.24127		0.00000	101.17067			0.00	0	0.00
GBL01		On 15/10/2015	Spot Bond	0.00000	100.36734		0.00000	100.31071			0.00	0	0.00
GFC03		On 10/04/2015	Spot Bond	0.00000	100.07719		0.00000	100.01929			0.00	0	0.00
GFC04		On 11/04/2017	Spot Bond	9.59500	99.79565		9.58500	99.74452			0.00	0	0.00
GOVEX1		On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT28		On 05/05/2014	Spot Bond	0.00000	101.09986		0.00000	101.05527			0.00	0	0.00
GRA311		On 17/06/2014	Spot Bond	0.00000	98.95069		0.00000	98.90150			0.00	0	0.00
GRB94		On 29/04/2014	Spot Bond	0.00000	99.77763		0.00000	99.73316			0.00	0	0.00
GRDB1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1		On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1		On 25/10/2017	Spot Bond	0.00000	101.31629		0.00000	101.25953			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	101.34780		0.00000	101.28979			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	101.40873		0.00000	101.34827			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	101.48435		0.00000	101.42086			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	101.58934		0.00000	101.52165			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	100.70032		0.00000	100.64064			0.00	0	0.00
GRT02		On 13/05/2016	Spot Bond	0.00000	101.94665		0.00000	101.89207			0.00	0	500,000,000.00
GRT03		On 15/10/2015	Spot Bond	0.00000	99.98135		0.00000	99.92550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond	0.00000	101.98568		0.00000	101.93140			0.00	0	500,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.71908		0.00000	101.66579			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.67428		0.00000	100.61508			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.07640		0.00000	101.01403			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	100.31110		0.00000	100.25877			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.85624		0.00000	100.80354			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.44405		0.00000	100.38073			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.75609		0.00000	101.68432			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.38055		0.00000	100.32833			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.63448		0.00000	100.57526			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.36914		0.00000	101.31070			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.38631		0.00000	101.32713			0.00	0	0.00
HILC10	On 25/04/2014	Spot Bond	0.00000	101.19781		0.00000	101.15289			0.00	0	0.00
HILC11	On 07/05/2014	Spot Bond	0.00000	101.13764		0.00000	101.08889			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	99.84554		0.00000	101.51668			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.18133	97.79970		8.16663	97.76267			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	99.83806		0.00000	101.59422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.53396		104.41639		8.51928	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		99.82845		0.00000	101.69392			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.98411		104.41639		8.96944	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		99.81673		0.00000	101.81575			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		99.94083		0.00000	99.88183			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		99.97883		0.00000	99.91532			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.97789		0.00000	99.91197			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.17485		0.00000	101.11164			0.00	0	801,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.89000		101.50453		9.89000	101.42335			0.00	0	1,600,000.00
HWAY20	On 31/07/2020	Spot Bond	8.51000		107.89237		8.50500	107.84280			32,848,600,000,000.00	3,860,000,000	7,961,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.90000		274.91459		1.90000	274.68970			117,800,000,000.00	62,000,000	8,838,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		275.33999		1.88000	275.11522			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.56500		99.04039		9.50500	99.48750			0.00	0	3,161,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.48500		99.70623		9.42500	100.16764			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		53.61471		100.00000	53.22601			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.91908		100.00000	13.81816			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		82.07027		100.00000	81.52676			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		37.25047		100.00000	36.97744			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		19.01440		100.00000	18.87504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000	9.81071	100.00000	9.73719				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	56.67456	100.00000	56.25457				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000	113.18143	1.67000	113.09089			9,825,946,000,000.00	5,883,800,000	96,981,748,700.00	
I2038	On 31/01/2038	Spot Bond	2.05000	113.78568	2.06000	113.48205			3,012,270,000,000.00	1,469,400,000	86,806,861,300.00	
I2046	On 31/03/2046	Spot Bond	2.13000	111.81090	2.21000	109.73859			100,536,000,000.00	47,200,000	44,525,793,800.00	
I2050	On 31/12/2050	Spot Bond	2.15000	119.53653	2.18000	118.56620			420,540,000,000.00	195,600,000	30,922,523,900.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	93.40000	0.00000	93.25000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.70500	103.19691	7.69000	103.14664			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000	101.45080	0.00000	101.39412			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.66100	0.00000	100.60173			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.20500	103.03601	8.19000	102.99515			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.49500	105.69612	8.48500	105.65828			0.00	0	0.00	
IBL23	On 21/04/2014	Spot Bond	7.81500	99.85034	7.80000	99.78676			0.00	0	0.00	
IBL24	On 21/04/2014	Spot Bond	0.00000	99.85721	0.00000	99.80358			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000	101.01940	0.00000	100.96362			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.77000	114.25304	4.77000	114.13335			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	8.02500	101.75432	8.01000	101.71977			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000	101.28189	0.00000	101.22681			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	101.35825	0.00000	101.29985			0.00	400,000,000	100,000,000.00	
IBL34	On 31/01/2017	Spot Bond	1.62000	124.78389	1.62000	124.68458			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.12000	127.12480	2.12000	127.01842			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000	100.70831	0.00000	100.65586			0.00	0	500,000,000.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	101.55197	0.00000	101.49708			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.61500	100.77691	8.60500	100.74044			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond		0.00000	101.03442		0.00000	100.98107			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.25817		0.00000	102.20394			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.03860		0.00000	100.98288			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		9.16500	98.12511		9.15500	98.08915			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.60000	91.55367		9.59500	91.50291			0.00	0	8,700,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.84801		0.00000	100.79438			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.69500	95.75356		8.68500	95.71888			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.65000	99.20626		9.64500	99.15167			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.32837		0.00000	101.27429			0.00	0	1,200,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	101.36828		0.00000	101.31254			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.96500	99.96992		7.95000	99.93603			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.94500	98.68774		8.93500	98.65069			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.51762		0.00000	101.45565			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.08011		0.00000	101.02603			0.00	0	30,000,000.00
IBL58	On 13/02/2017	Spot Bond		8.26500	102.02588		8.25500	101.98243			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.90500	102.58283		8.89500	102.54783			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.88000	103.88693		9.86500	103.89862			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.26092		0.00000	100.20489			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00375		100.00000	0.00373			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	99.86137		0.00000	101.31675			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	99.85497		0.00000	101.38163			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.21000	95.62544		9.20000	99.76017			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.93219		5.00000	99.89152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.93219		5.00000	99.89152			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.00087		5.00000	100.95953			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.93219		5.00000	99.89152			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.33419		4.00000	100.30180			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	101.03743		0.00000	100.96270			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.98761		0.00000	100.91456			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.34904		0.00000	100.27361			0.00	0	0.00
IF422U	On 27/05/2014	Spot Bond	100.00000	91.82901		100.00000	89.86125			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.27060		9.20000	106.19228			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.30266		0.00000	100.23771			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.30266		0.00000	100.23771			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.25122		0.00000	101.18389			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.86260		100.00000	7.80559			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.34636		0.00000	101.29368			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.21230		0.00000	101.15757			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.08469		0.00000	101.03008			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.70500	100.01977		9.69000	99.95547			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.83039		0.00000	100.77608			0.00	0	0.00
IN05Q	On 13/05/2014	Spot Bond	0.00000	102.36842		0.00000	102.32137			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.58752		0.00000	100.53671			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.94752		0.00000	100.86848			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	6.34214		100.00000	6.29461			0.00	0	0.00
IN240U	On 10/04/2014	Spot Bond	100.00000	66.66670		100.00000	66.66667			0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN248U		On 26/06/2014	Spot Bond	100.00000	85.80208	100.00000	85.21840				0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	80.75221	100.00000	80.21978			3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
IN423U		On 03/06/2014	Spot Bond	100.00000	87.59460	100.00000	85.74402				0.00	0	0.00
IN424U		On 10/06/2014	Spot Bond	100.00000	83.40411	100.00000	81.72483				0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	88.88693	100.00000	86.98221				0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	84.57125	100.00000	82.84531				0.00	0	0.00
INA416		On 15/04/2014	Spot Bond	5.90000	99.90311	5.90000	99.88698				0.00	0	0.00
INA417		On 22/04/2014	Spot Bond	5.90000	99.79030	5.90000	99.77421				0.00	0	0.00
INA418		On 29/04/2014	Spot Bond	5.90000	99.67775	5.90000	99.66170				0.00	0	0.00
INA419		On 06/05/2014	Spot Bond	5.90000	99.56546	5.90000	99.54944				0.00	0	0.00
INA420		On 12/05/2014	Spot Bond	5.95000	99.44881	5.95000	99.43269				0.00	0	0.00
INA421		On 20/05/2014	Spot Bond	5.95000	99.33608	5.95000	99.32000				0.00	0	0.00
INA422		On 27/05/2014	Spot Bond	5.95000	99.22361	5.95000	99.20756				0.00	0	0.00
INA424		On 10/06/2014	Spot Bond	6.05000	98.98278	6.05000	98.96655				0.00	0	0.00
INA427		On 01/07/2014	Spot Bond	6.05000	98.64292	6.05000	98.62679			13,310,000,000,000.00	2,200,000,000	2,200,000,000.00	
ING114		On 31/12/2015	Spot Bond	0.00000	100.34194	0.00000	100.26849				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.26495	101.28558	11.24213	101.21694				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.26495	100.15026	11.24213	100.08240				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.47793	0.00000	100.40974				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.97788	0.00000	100.89416				0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.46868	0.00000	100.40187				0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.19243	6.50000	100.13992				0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.57007	0.00000	100.50107				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING167	On 30/09/2014	Spot Bond	0.00000	100.26480		0.00000	100.20795			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.46250		0.00000	97.45862			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.59208		0.00000	100.53426			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000		0.00000	99.95207			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94489			0.00	0	0.00
ING221	On 08/05/2014	Spot Bond	0.00000	101.07477		0.00000	101.02241			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.45872		0.00000	100.39263			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.19072		0.00000	100.13343			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.26849		0.00000	102.22123			0.00	0	0.00
ING234	On 28/05/2014	Spot Bond	0.00000	102.19575		0.00000	102.14767			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.42003		0.00000	100.36920			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.41669		0.00000	100.36625			0.00	0	0.00
ING237	On 09/06/2014	Spot Bond	0.00000	100.57117		0.00000	100.52178			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	99.98334		0.00000	99.93337			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	101.16920		0.00000	101.11717			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	101.04787		0.00000	100.99596			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.93698		0.00000	100.88574			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.92575		0.00000	100.87513			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.73953		0.00000	100.68895			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.45452		0.00000	100.40582			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.36010		0.00000	100.28228			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.74935		0.00000	100.69912			0.00	0	0.00
INGR03	On 09/05/2014	Spot Bond	0.00000	99.60874		0.00000	99.56178			0.00	0	0.00
IP267U	On 09/04/2014	Spot Bond	100.00000	66.66670		100.00000	66.66668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP268U	On 23/04/2014	Spot Bond	100.00000		97.59358	100.00000	96.81698				0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000		84.88372	100.00000	84.29561				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		80.75221	100.00000	80.21978			3,910,000,000,000,000.00	39,100,000,000	30,000,000,000.00	
IPC02U	On 04/07/2014	Spot Bond	100.00000		81.83857	100.00000	81.29176				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00006	0.00000	99.94470				0.00	200,000,000	100,000,000.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.94342				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.94262				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71500		100.24358	8.70000	100.21224				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	100.00000		99.81785	100.00000	99.27536				0.00	0	0.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.69779	0.00000	100.63645				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	9.09500		102.43477	9.08500	102.39003			181,900,000,000.00	20,000,000	16,500,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.13832	0.00000	100.07901				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.07688	0.00000	100.01898				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		101.14430	0.00000	101.07083				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.48685	0.00000	100.41744				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.88500		105.08209	8.87000	105.02380				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.48119	0.00000	102.41789				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.90129	0.00000	100.83187				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.21000		117.85770	3.21000	117.74857				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.75000		131.54433	3.77000	131.11809				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.26815	0.00000	100.20075				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.06395	0.00000	99.99993				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.93618	0.00000	101.86850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	100.74357	0.00000	100.67619		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.40147	0.00000	100.33448		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.67000	93.49576	3.67000	93.40569		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.67000	99.23636	3.67000	99.14075		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.80755	0.00000	100.73649		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	101.39124	0.00000	101.32022		0.00		0	0.00	
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.58752	0.00000	100.53671		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	12.23500	110.91954	12.22500	110.84261		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	101.88630	0.00000	101.80894		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.75000	131.54433	3.77000	131.11809		0.00		0	0.00	
IV422U	On 29/05/2014	Spot Bond	100.00000	90.50773	100.00000	88.59560		0.00		0	0.00	
IV424U	On 12/06/2014	Spot Bond	100.00000	82.27703	100.00000	99.17356		0.00		0	0.00	
IV427U	On 03/07/2014	Spot Bond	100.00000	87.61144	100.00000	85.76049		0.00		0	0.00	
IV428U	On 10/07/2014	Spot Bond	100.00000	83.41274	100.00000	100.00000		0.00		0	0.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.80504	0.00000	100.75108		0.00		0	0.00	
IVA02A	On 17/10/2014	Spot Bond	0.00000	99.95005	0.00000	101.35960		0.00		0	0.00	
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.95137	0.00000	100.89916		0.00		0	0.00	
IVA415	On 10/04/2014	Spot Bond	5.90000	97.13454	5.90000	97.13453		0.00		0	0.00	
IVA416	On 17/04/2014	Spot Bond	5.90000	99.87085	5.90000	99.85473		0.00		0	0.00	
IVA417	On 24/04/2014	Spot Bond	5.90000	99.75812	5.90000	99.74204		0.00		0	0.00	
IVA419	On 08/05/2014	Spot Bond	5.90000	99.53342	5.90000	99.51741		0.00		0	0.00	
IVA420	On 15/05/2014	Spot Bond	5.95000	99.41657	5.95000	99.40047		0.00		0	0.00	
IVA422	On 29/05/2014	Spot Bond	5.95000	99.19152	5.95000	99.17548		0.00		0	0.00	
IVA424	On 12/06/2014	Spot Bond	6.05000	98.95031	6.05000	98.93409		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA427	On 03/07/2014	Spot Bond		6.05000	98.61067		6.05000	98.59455			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond		100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	101.28102		0.00000	101.21786			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond		0.00000	101.37722		0.00000	101.31832			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.42492		0.00000	101.36558			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.81291		0.00000	101.75960			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.18874		0.00000	100.13228			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond		0.00000	101.20364		0.00000	101.14989			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond		0.00000	101.16817		0.00000	101.11650			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	101.07104		0.00000	101.02005			0.00	0	0.00
IVC013	On 29/04/2014	Spot Bond		0.00000	101.19853		0.00000	101.14498			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.96056		0.00000	100.90603			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.02781		0.00000	100.96464			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.87369		0.00000	100.81492			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00009		0.00000	99.94352			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00010		0.00000	99.94311			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00010		0.00000	99.94232			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00007		0.00000	99.94592			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	99.84661		0.00000	99.78896			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.37717		0.00000	101.31827			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.52200		0.00000	100.46194			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.06909		0.00000	101.01173			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.83800		0.00000	100.78425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000	100.82906		0.00000	100.77588			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.22386		0.00000	100.16246			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.08746		100.00000	53.34457			0.00	10,000,000,000	10,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	63.12986		100.00000	62.65680			0.00	0	0.00
JDC05U	On 15/05/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
JDC06U	On 15/05/2014	Spot Bond	100.00000	92.17172		100.00000	91.47870			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.52860		0.00000	101.46720			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	64.97747		100.00000	66.03611			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.16444		0.00000	100.10771			0.00	70,000,000	70,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	23.89194		100.00000	23.71291			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	99.97962		0.00000	99.91910			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	59.36270		100.00000	58.91787			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	60.69775		100.00000	60.24290			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	65.32214		100.00000	64.83807			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	61.67768		100.00000	61.32730			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	64.74249		100.00000	64.25735			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	58.37752		100.00000	57.95428			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	61.67810		100.00000	61.08289			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.98430		0.00000	100.91615			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.72242		0.00000	101.64863			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.74000	136.78272		8.70000	137.08297			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.82327		0.00000	100.76906			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.51517		0.00000	100.45883			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.88496		0.00000	100.82561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond		0.00000	100.80661		0.00000	100.75012			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.45392		0.00000	101.39461			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		9.19500	96.95678		9.18500	96.91207			367,800,000,000.00	40,000,000	45,500,000.00
LGL03	On 03/04/2018	Spot Bond		9.34500	94.67595		9.33500	94.63658			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.75000	98.75197		9.74500	98.69695			195,000,000,000.00	20,000,000	11,100,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.93640		0.00000	100.84863			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.70500	103.54791		10.69000	103.48142			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.02233		0.00000	100.92642			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.05023		0.00000	100.98938			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.12175		0.00000	101.05679			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.20750		0.00000	101.13757			0.00	0	0.00
LWCP01	On 30/04/2014	Spot Bond		0.00000	101.22135		0.00000	101.17049			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.08309		0.00000	100.03322			0.00	0	0.00
MAQ046	On 23/04/2014	Spot Bond		0.00000	99.86867		0.00000	99.82489			0.00	0	0.00
MAQ047	On 15/05/2014	Spot Bond		0.00000	99.51070		0.00000	99.46335			0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond		0.00000	100.60644		0.00000	100.55856			0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond		0.00000	99.15571		0.00000	99.10792			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	98.58262		0.00000	98.57304			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	96.90924		0.00000	96.85715			0.00	0	0.00
MAQ07U	On 11/04/2014	Spot Bond		100.00000	50.00004		100.00000	50.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	63.27581		100.00000	62.91635			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	59.36270		100.00000	58.91787			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.81769		0.00000	100.76342			0.00	0	0.00

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	55.46655	100.00000	55.06442				0.00	0	0.00
MAQ13U	On 14/04/2014	Spot Bond	100.00000	66.66667	100.00000	99.18478				0.00	0	0.00
MAQ17U	On 29/04/2014	Spot Bond	100.00000	96.05263	100.00000	95.30026				0.00	0	0.00
MAQ18U	On 17/04/2014	Spot Bond	100.00000	99.18478	100.00000	98.38275				0.00	0	0.00
MAQ19U	On 08/05/2014	Spot Bond	100.00000	93.83033	100.00000	93.11224				0.00	0	0.00
MBC022	On 17/04/2014	Spot Bond	0.00000	99.95665	0.00000	99.91329				0.00	0	0.00
MBF019	On 15/04/2014	Spot Bond	0.00000	99.98395	0.00000	99.93578				0.00	0	0.00
MBF025	On 26/05/2014	Spot Bond	0.00000	100.90097	0.00000	100.84943				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.29554	0.00000	100.24222				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	99.96461	0.00000	99.91150				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.61579	0.00000	100.56163				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.30475	0.00000	101.24966				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.63710	0.00000	100.58336				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.59371	0.00000	100.54318				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.94843	0.00000	100.89488				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	101.03174	0.00000	100.98179				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.11452	0.00000	101.06053				0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	68.89169	100.00000	68.89166				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	83.13253	100.00000	82.38806				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	63.46866	100.00000	62.99306				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	22.17468	100.00000	22.01392				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	54.13741	100.00000	53.74491				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.08500	99.75388	9.07500	99.72039				181,700,000,000.00	20,000,000	144,500,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.68198	0.00000	100.61827				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.63443		0.00000	100.57522			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		99.99999		0.00000	99.94745			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.12959		0.00000	100.07401			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.13049		0.00000	100.07452			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.13497		0.00000	100.07708			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.71303		0.00000	101.65197			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.80399		0.00000	101.74004			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.43000		100.55798		8.42000	100.51199			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.15500		103.22554		9.14500	103.18692			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.88500		103.37212		9.87500	103.34298			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.75500		104.64093		6.74000	104.59362			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.46131		0.00000	100.40614			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.47821		0.00000	100.42100			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.95000		101.93736		9.94500	101.87670			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70500		101.73126		7.69000	101.68866			0.00	0	4,861,800,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.89925		0.00000	100.83888			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.35500		101.72291		9.34500	101.67271			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.55183		0.00000	100.49293			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.76000		102.25995		9.75000	102.23059			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		9.35099		100.00000	9.28320			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.86257		0.00000	100.80467			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	9.05500		101.60529		9.04500	101.55772			0.00	0	119,600,000.00
MTN02	On 13/07/2014	Spot Bond	6.24000		103.50248		6.22500	103.45412			2,745,600,000,000.00	440,000,000	920,960,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond		7.80500	104.14700		7.79000	104.09884			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.99500	105.65565		8.98500	105.60692			179,900,000,000.00	20,000,000	29,800,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.83299		100.89771	6.78138			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.92274		100.61875	6.87058			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	101.08466		0.00000	101.02942			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	101.10231		0.00000	101.04616			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	101.11834		0.00000	101.06137			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	101.12621		0.00000	101.06882			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	101.22281		0.00000	101.16047			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.33522		0.00000	101.26710			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.43802		100.00000	0.43474			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.43802		100.00000	0.43474			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.23000	97.64577		9.21500	97.65735			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.65500	99.95899		7.64000	99.92747			0.00	0	0.00
NBK10B	On 21/04/2014	Spot Bond		0.00000	101.42011		0.00000	101.37056			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.47000	100.69620		9.46500	100.64283			0.00	0	9,400,000.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	101.59538		0.00000	101.54621			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		9.21000	101.50674		9.20000	101.48301			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	101.05013		0.00000	100.99596			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.58000	101.62118		9.56500	101.63916			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.39695		0.00000	102.34392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.16301	0.00000	101.10993				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.08498	0.00000	102.03091				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.26156	0.00000	101.20931				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.96755	0.00000	100.91519				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.46126	0.00000	100.40758				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.40500		105.00920	7.39000	104.96754				148,100,000,000.00	20,000,000	693,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.42041	0.00000	102.36571				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.98500		111.21222	8.97500	111.17737				179,700,000,000.00	20,000,000	14,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.91500		33.55944	10.87500	33.65870				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.80500		101.66371	7.79000	106.44611				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		99.84338	0.00000	101.53881				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.83465	0.00000	101.62725				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.15500		102.67247	8.14000	102.63250				0.00	0	7,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.40165	0.00000	100.34443				0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.00575	0.00000	100.94254				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.30636	0.00000	100.24059				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.14824	0.00000	100.08465				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		99.97983	0.00000	99.91930				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.86128	0.00000	100.79927				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	89.00506	0.00000	88.94962				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.81558	0.00000	100.75684				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	101.44048	0.00000	101.38117				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.57728	0.00000	101.51257				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.40786	0.00000	101.34771				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00003	0.00000	99.93740				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	85.21044	0.00000	85.15312				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.59915	0.00000	100.54632				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.15757	0.00000	101.09542				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.50012	0.00000	100.44026				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.47312	0.00000	100.41652				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.02447	0.00000	100.03867				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.45655	0.00000	100.40195				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.44880	0.00000	100.39448				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.44847	0.00000	100.39419				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.37020	0.00000	101.31438				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.52020	0.00000	100.45724				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.08500	104.15316	10.04500	104.37934				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.51686	0.00000	100.45431				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.12000	102.93772	10.08000	103.16904				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.52020	0.00000	100.45724				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.46551	0.00000	100.40917				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.76677	0.00000	100.71012				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	8.65500	103.26293		8.64000	103.21180			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	104.13871		0.00000	104.06315			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.99705		0.00000	100.92902			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.36500	100.82264		10.35500	100.85650			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.13358		0.00000	100.06675			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.11880		0.00000	100.06784			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.44500	114.91106		12.43500	114.83243			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	111.35819		0.00000	111.29731			0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	101.98615		0.00000	101.94101			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	101.02924		0.00000	100.95367			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.14000	163.05857		2.14000	162.92201			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	9.00000	103.69234		8.99500	103.64059			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.60944		0.00000	100.55719			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.58988		0.00000	100.53886			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.63000	105.17144		9.62500	105.11057			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.92790		0.00000	100.87090			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.94874		0.00000	100.89785			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.15728		0.00000	101.10509			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.87458		0.00000	100.82087			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.90795		0.00000	100.85219			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.83000	105.97804		9.82500	105.91989			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.94135		0.00000	100.88353			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.90801		0.00000	100.85225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.92795		0.00000	100.87095			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.03000	105.18696		10.02500	105.12236			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.99468		0.00000	100.93358			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.95469		0.00000	100.89605			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.94128		0.00000	100.88346			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.19411		0.00000	101.12067			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.11300		0.00000	101.04457			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.96793		0.00000	100.90847			0.00	0	0.00
NRA014	On 30/04/2014	Spot Bond	7.15500	105.29475		7.14000	105.23388			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.82500	117.30664		8.81500	117.26358			0.00	0	820,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.14000	123.74330		9.13000	123.71713			0.00	0	700,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.03500	169.54893		2.03500	169.40837			0.00	0	8,500,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.44000	126.56155		9.40000	126.83049			0.00	0	310,000,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	99.84795		0.00000	99.79086			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	99.85182		0.00000	99.79619			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.60415		0.00000	101.54442			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	101.40819		0.00000	101.35079			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	102.20447		0.00000	102.15179			0.00	0	500,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.42215		0.00000	100.36201			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.86988		0.00000	100.81284			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.90111		0.00000	100.84202			0.00	270,000,000	270,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.02789		0.00000	100.95893			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.29235		0.00000	101.20421			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.29043		100.00000	17.16086			0.00	0	0.00

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		30.32454	100.00000	31.56910				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.93500		106.98155	6.92000	106.94351				138,700,000,000.00	20,000,000	137,900,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		16.11751	100.00000	15.99673				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		97.17000	0.00000	97.17000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		56.48429	100.00000	56.07030				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.08626	0.00000	101.03094				0.00	0	400,000,000.00
PMM11	On 23/01/2015	Spot Bond	0.00000		99.83670	0.00000	101.27263				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.79570	0.00000	100.74126				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.72317	0.00000	100.66882				0.00	0	0.00
PNP15	On 12/05/2014	Spot Bond	0.00000		100.97684	0.00000	100.92879				0.00	0	0.00
PNP16	On 22/05/2014	Spot Bond	0.00000		100.84873	0.00000	100.80068				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.88464	0.00000	100.82959				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.64981	0.00000	100.59171				0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.64382	0.00000	100.59185				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.50093	0.00000	100.44680				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.49268	0.00000	100.43944				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.54739	0.00000	100.48897				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.51967	0.00000	100.46350				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.50243	0.00000	100.44814				0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.57616	0.00000	100.51464				0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.54212	0.00000	100.48354				0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.52041	0.00000	100.46418				0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.60793	0.00000	100.54299				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.56829		0.00000	100.50687			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000	100.54137		0.00000	100.48286			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.30892		0.00000	101.25416			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.35098		0.00000	101.29456			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.36991		0.00000	101.31273			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.41196		0.00000	101.35313			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.59277		0.00000	101.52678			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.63480		0.00000	101.56715			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.55781		0.00000	101.49418			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.70500	103.81317		6.69000	103.76407			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.61000	97.28679		6.59500	97.24150			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.16000	39.27024		8.12000	39.42117			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.70500	110.13599		6.69000	110.09817		2,078,767,242,000,000.00	10,032,400,000	54,633,759,200.00	
R158	On 15/09/2015	Spot Bond	6.70500	110.13599		6.69000	110.09817			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.60500	91.19440		6.59000	91.16499			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.70500	116.02631		6.69000	116.00019			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.53500	85.59697		6.52000	85.58227			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.34000	119.97733		8.30000	120.24248		6,381,980,670,000,000.00	65,225,500,000	07,448,529,900.00	
R187P	On 21/12/2026	Spot Bond	8.08000	36.60706		8.04000	36.76218			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.00000	34.17714		7.96000	34.33545			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.63000	280.72518		1.63000	280.50175		1,365,125,000,000.00	837,500,000	29,870,737,500.00	
R201	On 21/12/2014	Spot Bond	6.24000	104.38687		6.22500	104.34425		4,368,000,000,000.00	700,000,000	81,500,000,000.00	
R202	On 07/12/2033	Spot Bond	1.95000	218.95619		1.96000	218.45337		4,624,035,000,000.00	2,371,300,000	53,419,800,000.00	
R2023	On 28/02/2023	Spot Bond	8.18000	98.25661		8.16500	98.28432		3,866,204,198,000,000.00	72,641,100,000	35,540,410,000.00	



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		7.49500	102.90246		7.48500	102.87092			7,523,582,182,500,000.00	03,813,500,000	90,061,290,000.00
R2030	On 31/01/2030	Spot Bond		8.79500	94.87387		8.72500	95.37166			325,854,750,000,000.00	37,050,000,000	88,758,900,000.00
R2037	On 31/01/2037	Spot Bond		8.99000	96.97522		8.93000	97.46304			674,568,246,000,000.00	75,035,400,000	89,650,000,000.00
R204	On 21/12/2018	Spot Bond		7.73500	103.51314		7.72500	103.48744			3,838,925,500,683,000.00	96,305,817,800	99,658,120,000.00
R2048	On 28/02/2048	Spot Bond		9.08000	97.59719		9.01000	98.24169			1,715,930,228,000,000.00	88,979,100,000	45,963,100,000.00
R207	On 15/01/2020	Spot Bond		7.95000	98.58199		7.94500	98.54065			2,922,086,616,750,000.00	67,558,065,000	51,837,715,000.00
R208	On 31/03/2021	Spot Bond		8.06000	93.37664		8.05000	93.36648			2,553,865,458,196,000.00	16,856,756,600	91,630,254,200.00
R209	On 31/03/2036	Spot Bond		8.91500	74.74317		8.85500	75.14989			1,156,704,311,500,000.00	29,748,100,000	94,621,800,000.00
R210	On 31/03/2028	Spot Bond		1.85000	163.95183		1.85000	163.81853			13,754,028,500,000.00	7,434,610,000	24,440,957,500.00
R211	On 31/01/2017	Spot Bond		0.92000	127.15770		0.92000	127.06382			94,392,000,000.00	102,600,000	28,155,200,000.00
R212	On 31/01/2022	Spot Bond		1.55000	132.29967		1.55000	132.19514			24,250,060,000,000.00	15,645,200,000	96,372,245,500.00
R213	On 28/02/2031	Spot Bond		8.76500	85.43902		8.70000	85.88443			3,353,647,513,272,000.00	82,618,084,800	92,463,736,600.00
R214	On 28/02/2041	Spot Bond		8.99500	75.65034		8.92500	76.15612			2,562,451,524,500,000.00	84,875,100,000	80,422,500,000.00
R226C	On 15/09/2014	Spot Bond		6.21000	97.44679		6.19500	97.40446			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.76500	94.07223		6.75000	94.03386			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.60500	91.19440		6.59000	91.16499			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.52500	88.41027		6.51000	88.38874			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.53500	85.59697		6.52000	85.58227			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond		6.29500	98.84083		6.28000	98.79315			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		6.24500	95.86440		6.23000	95.82552			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.67500	92.50324		6.66000	92.46924			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.54500	89.70587		6.53000	89.68035			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.52500	86.90007		6.51000	86.88179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.58500	84.02327	6.57000	84.01129				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.47000	79.15858	7.46000	79.13512				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.52000	76.17300	7.51000	76.15378				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.74000	72.76421	7.73000	72.74806				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.72000	70.11640	7.71000	70.10433				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.70000	67.57796	7.69000	67.56969				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.69000	65.10831	7.68000	65.10352				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.91000	61.88160	7.90500	61.86048				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.89000	59.60393	7.88500	59.58511				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.98000	56.98616	7.97000	56.98884				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.95000	54.92132	7.94000	54.92668				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.92000	52.94659	7.91000	52.95443				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.89000	51.05761	7.88000	51.06776				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.85000	49.29381	7.84000	49.30614				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.81000	47.60929	7.80000	47.62365				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.28000	43.75887	8.24000	43.90122				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.24000	42.19213	8.20000	42.33767				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.20000	40.69714	8.16000	40.84554				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.16000	39.27024	8.12000	39.42117				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.12000	37.90798	8.08000	38.06113				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.08000	36.60706	8.04000	36.76218				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.04000	35.36443	8.00000	35.52126				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.00000	34.17714	7.96000	34.33545				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	99.97520	0.00000	99.90124				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.09724		0.00000	101.02827			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00020		0.00000	99.92711			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	99.93032		0.00000	101.91093			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	14.65903		100.00000	14.54918			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.70366		100.00000	6.65398			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	18.21873		100.00000	18.08664			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond		0.00000	100.75371		0.00000	100.69576			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.27245		0.00000	100.21398			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.68350		0.00000	100.62348			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.21468		0.00000	101.16002			0.00	0	0.00
RDFC11	On 14/05/2014	Spot Bond		0.00000	100.95451		0.00000	100.90597			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	101.05182		0.00000	100.99833			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.36721		0.00000	100.31487			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	99.84760		0.00000	101.49444			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.03270		0.00000	100.97405			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.78329		0.00000	101.72415			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.37506		0.00000	101.31421			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.69447		0.00000	100.63529			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.22351		0.00000	100.17135			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.52266		0.00000	101.46487			0.00	0	0.00
RES28	On 08/05/2014	Spot Bond		0.00000	102.41724		0.00000	102.36922			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.87523		0.00000	100.81654			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.77268		0.00000	100.71142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RESB01	On 03/06/2014	Spot Bond	0.00000	100.81523		0.00000	100.75648			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.87173		0.00000	101.78753			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.41887		0.00000	100.32838			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	102.36999		0.00000	102.26979			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	102.12246		0.00000	102.03287			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	102.12246		0.00000	102.03287			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.52441		0.00000	100.43677			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.58453		0.00000	100.48680			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.97788		0.00000	100.89416			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.58190		12.35000	104.47808			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.81780		0.00000	100.74798			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.50151		100.00000	14.39283			0.00	0	0.00
RP021	On 10/06/2014	Spot Bond	0.00000	100.76534		0.00000	100.70000			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	101.20992		0.00000	101.14361			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.93442			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	99.83245		0.00000	101.62891			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.13612		0.00000	101.06468			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.51450		100.00000	2.49607			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	13.65414		100.00000	13.55407			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	25.18360		100.00000	24.99489			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.35293		100.00000	14.30023			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	20.13969		100.00000	19.98878			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	106.13872		0.00000	105.99760			0.00	0	0.00

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	103.17551		0.00000	103.04587			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.36000	102.90063		9.35000	102.87476			0.00	0	596,100,000.00
RW23	On 10/12/2023	Spot Bond		9.43000	103.74207		9.41500	103.75751			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.91500	106.01391		9.85000	106.43763			0.00	0	0.00
SA063U	On 23/05/2014	Spot Bond		100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	98.43515		0.00000	98.33665			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.95500	110.83180		7.94000	110.79651		49,002,800,000,000.00	6,160,000,000	5,780,000,000.00	
SBK13	On 24/11/2016	Spot Bond		0.00000	101.05328		0.00000	100.98841			0.00	3,566,000,000	1,783,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.54500	103.88031		9.53500	103.83076			0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	99.81703		0.00000	101.53323			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.60054		0.00000	100.53641			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	101.60331		0.00000	101.53883			0.00	0	1,030,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	99.78700		0.00000	101.58578			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	99.79129		0.00000	101.55449			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.80500	105.64092		7.79000	105.58995			0.00	0	1,076,600,000.00
SBK9	On 10/04/2018	Spot Bond		9.33500	97.03412		9.32500	96.99370			0.00	0	394,300,000.00
SBK111	On 09/04/2014	Spot Bond		2.52000	134.86722		2.52000	134.77790			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond		8.16500	108.09389		8.15000	108.04421			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.02500	108.28737		8.01000	108.23881			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.95500	108.38430		7.94000	108.33630			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.89500	98.79438		8.88500	98.75299			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.10000	108.18366		8.08500	108.13450			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.06500	108.23204		8.05000	108.18316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	100.54361	0.00000	100.48560				0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.57662	0.00000	100.53617				0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.51206	0.00000	100.43900				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.22499	0.00000	100.16327				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.54500	101.58459	8.53500	101.54483				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.77262	0.00000	101.71789				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.41561	0.00000	100.35636				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.53587	0.00000	104.48519				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.21000	108.12583	9.20000	108.09912			3,684,000,000,000.00		400,000,000	200,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.99000	104.56260	9.95000	104.75683				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.20616	0.00000	101.14137				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.53943	0.00000	101.48865				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.21971	0.00000	101.16223				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.70838	0.00000	103.65536				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.83500	103.57980	8.82500	103.54616			353,400,000,000.00		40,000,000	1,458,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	9.71029	100.00000	9.64525				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.72000	104.02082	9.70500	104.03455				0.00	0	2,500,000,000.00
SBS3	On 25/05/2026	Spot Bond	9.04000	97.04732	9.00000	97.25557				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.76000	97.40667	9.75000	97.38050				0.00	0	7,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.88500	110.14021	7.87000	110.10134			1,577,000,000,000.00		200,000,000	118,300,000.00
SBSI11	On 07/12/2023	Spot Bond	2.16000	269.45598	2.16000	269.22985				0.00	0	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.62000	124.78389	1.62000	124.68458				0.00	0	50,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.83000	0.00000	104.64000				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		9.23828		100.00000	9.17130			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	2.19000		122.89033		2.19000	122.78678			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.19243		6.50000	100.13992			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.59199		0.00000	100.52616			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.28381		0.00000	100.22291			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.92075		0.00000	101.85963			0.00	200,000,000	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.52500		100.42302		9.51500	100.37287			0.00	0	8,600,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.64787		0.00000	101.58546			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.07541		0.00000	100.01873			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.41402		0.00000	100.35437			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.37896		0.00000	100.32500			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		101.19925		0.00000	101.14632			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		9.83534		100.00000	9.76163			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.66331		0.00000	100.60329			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.00500		104.95067		7.99000	104.91469			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.33500		99.14829		9.32500	99.10797			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.84500		98.93755		8.83500	98.89649			0.00	0	1,890,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		101.02970		0.00000	100.97430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.00583		0.00000	100.94758			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.36879		0.00000	101.31406			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.01297		0.00000	100.95431			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.49778		0.00000	101.43665			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.59500		104.84653		8.58500	104.79391			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.08317		0.00000	100.02863			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.48329		0.00000	100.43123			0.00	0	500,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.96237		0.00000	99.90604			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.61000		93.00683		9.60000	92.97783			2,306,400,000,000.00	240,000,000	2,425,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.87836		0.00000	100.81511			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.40868		0.00000	100.34412			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.49312		0.00000	101.43174			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.66800		85.71237		9.65800	85.69129			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.73000		85.43280		9.72000	85.41134			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.48500		103.55334		7.47000	103.50073			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.21000		93.15683		9.20500	93.10814			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.56404		0.00000	100.50154			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.67500		99.42626		8.66500	99.38635			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000		105.29878		2.42000	105.20807			26,619,999,932,240.00	10,999,999,972	18,545,691,400.00
SSN012	On 21/12/2018	Spot Bond	8.68500		99.89347		8.67500	99.86083			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		99.74627		0.00000	99.69746			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.21606		0.00000	101.13665			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.76000		108.57784		9.72000	108.79178			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.77676		0.00000	100.72081			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond		0.00000	100.13255		0.00000	100.07520			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.53499		0.00000	100.47575			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.99500	76.65238		9.93000	77.02142			0.00	0	0.00
SSN023	On 16/01/2019	Spot Bond		0.00000	99.96642		0.00000	99.91614			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	99.84331		0.00000	99.78454			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	99.86694		0.00000	99.82258			0.00	0	0.00
SY1047	On 30/04/2014	Spot Bond		0.00000	99.76327		0.00000	99.71888			0.00	0	0.00
SY1048	On 30/04/2014	Spot Bond		0.00000	99.76334		0.00000	99.71897			0.00	0	0.00
SY1049	On 05/05/2014	Spot Bond		0.00000	99.66373		0.00000	99.61570			0.00	0	0.00
SY1050	On 13/05/2014	Spot Bond		0.00000	99.53674		0.00000	99.48881			0.00	0	0.00
SY1051	On 14/05/2014	Spot Bond		0.00000	99.52075		0.00000	99.47282			0.00	0	0.00
SY1052	On 16/05/2014	Spot Bond		0.00000	99.48835		0.00000	99.44038			0.00	0	0.00
SY1053	On 16/05/2014	Spot Bond		0.00000	99.48906		0.00000	99.44116			0.00	0	0.00
SY1054	On 20/05/2014	Spot Bond		0.00000	99.42413		0.00000	99.37614			0.00	0	0.00
SY1056	On 22/05/2014	Spot Bond		0.00000	99.39122		0.00000	99.34316			0.00	0	0.00
SY1057	On 27/05/2014	Spot Bond		0.00000	99.30479		0.00000	99.25628			0.00	0	0.00
SY1062	On 11/04/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond		0.00000	99.08213		0.00000	99.03382			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	98.95876		0.00000	98.90995			0.00	0	0.00
SY1066	On 17/04/2014	Spot Bond		100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	98.94138		0.00000	98.89252			0.00	0	0.00
SY1068	On 16/04/2014	Spot Bond		0.00000	99.96782		0.00000	99.91954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1069	On 05/05/2014	Spot Bond		0.00000	99.66042		0.00000	99.61190			0.00	0	0.00
SY1071	On 08/05/2014	Spot Bond		0.00000	99.62424		0.00000	99.57727			0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond		100.00000	86.69834		100.00000	86.08491			0.00	0	0.00
SY1073	On 12/05/2014	Spot Bond		100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		7.16500	107.75136		7.15000	107.71083			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.94000	100.76220		8.90000	100.97473			0.00	0	0.00
T018	On 15/07/2014	Spot Bond		100.00000	84.16165		100.00000	83.61278			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond		100.00000	65.70608		100.00000	65.21917			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	29.16044		100.00000	28.94193			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.86269		0.00000	99.81108			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.25443		0.00000	101.20097			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond		0.00000	100.91195		0.00000	100.86098			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.78126		0.00000	100.72498			0.00	0	0.00
TFS119	On 25/04/2014	Spot Bond		0.00000	99.84134		0.00000	99.79807			0.00	0	0.00
TFS120	On 21/05/2014	Spot Bond		0.00000	98.75982		0.00000	98.75057			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.85456		0.00000	100.80405			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.44447		0.00000	100.39133			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.46813		0.00000	100.41215			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond		0.00000	98.96551		0.00000	98.91777			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.25040		0.00000	101.19730			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.95500	103.33799		7.94000	103.30250			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	99.84499		0.00000	101.44071			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	99.84062		0.00000	101.48491			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.84143		7.83000	101.77662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A4	On 18/07/2017	Spot Bond		0.00000	99.84739		0.00000	101.41640			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	99.84193		0.00000	101.47166			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.50467		0.00000	101.44130			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	99.84739		0.00000	101.41640			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	99.84193		0.00000	101.47166			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.68529		7.16000	101.62603			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	99.83122		0.00000	101.57993			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	99.83210		0.00000	101.57109			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.81114		0.00000	101.78312			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.81398		0.00000	101.75441			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.72823		0.00000	102.62123			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.73804		0.00000	102.52208			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.84761		0.00000	101.41419			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.84062		0.00000	101.48491			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.95442		8.73000	101.93036			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.84827		0.00000	101.40756			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.84193		0.00000	101.47166			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.20500	98.34883		9.19500	98.35837			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.83079		0.00000	101.58435			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.83319		0.00000	101.56005			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.81157		0.00000	101.77870			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.81244		0.00000	101.76988			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.74349		0.00000	102.46699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	99.74262		0.00000	102.47580			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	99.84880		0.00000	101.48350			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.71228		101.06155	7.10197			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	99.84827		0.00000	101.40756			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	108.55894		0.00000	110.19298			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	99.82860		0.00000	101.60644			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	99.81986		0.00000	101.69480			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	99.72735		0.00000	102.63004			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.28827		0.00000	101.85415			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	99.85201		0.00000	101.45025			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	99.84987		0.00000	101.47242			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	99.85201		0.00000	101.45025			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	99.84987		0.00000	101.47242			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	99.84880		0.00000	101.48350			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	99.85329		0.00000	101.43696			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	99.84987		0.00000	101.47242			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	99.83813		0.00000	101.59430			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	99.83813		0.00000	101.59430			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	99.83813		0.00000	101.59430			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	99.82110		0.00000	101.77156			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	99.81685		0.00000	101.81587			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	99.82216		0.00000	101.76048			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	99.73767		0.00000	102.64631			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	99.73243		0.00000	102.70165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D3	On 18/07/2016	Spot Bond		0.00000	99.73453		0.00000	102.67952			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.45500	108.81626		8.44000	108.75718			169,100,000,000.00	20,000,000	996,500,000.00
TL20	On 22/02/2020	Spot Bond		10.15000	83.09000		10.24500	82.66771		1,404,760,000,000,000.00		38,400,000,000	65,800,000,000.00
TN17	On 14/11/2017	Spot Bond		8.33500	106.62997		8.32500	106.58887			333,400,000,000.00	40,000,000	7,314,013,200.00
TN20	On 17/09/2020	Spot Bond		9.26000	106.68823		9.25000	106.65901			398,180,000,000.00	43,000,000	16,665,200,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.65099		100.00000	0.56110			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.36000	113.69904		9.34500	113.71203			8,236,800,000,000.00	880,000,000	11,078,800,000.00
TN25	On 19/08/2025	Spot Bond		9.54000	101.12033		9.50000	101.31617			0.00	0	15,980,000,000.00
TN27	On 14/11/2027	Spot Bond		9.48500	99.28219		9.44500	99.49917			597,555,000,000.00	63,000,000	6,806,930,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.26981		0.00000	101.21642			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	102.02739		0.00000	101.97285			0.00	20,000,000	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond		0.00000	101.14430		0.00000	101.08934			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.08432		0.00000	101.02613			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.11336		0.00000	101.05360			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.11633		0.00000	101.05640			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.25953		0.00000	101.19185			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.55646		0.00000	101.47268			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.36334		0.00000	100.31040			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.13264		0.00000	100.07576			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.13549		0.00000	100.07739			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		100.00000	2.05115		100.00000	2.04176			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		100.00000	2.05115		100.00000	2.04176			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.38803		10.00000	100.30475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.37835		9.75000	100.29716			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.38060		100.00000	10.29784			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	99.95591		0.00000	99.91183			0.00	0	0.00
TSP142	On 25/04/2014	Spot Bond	0.00000	99.83932		0.00000	99.79550			0.00	0	0.00
TSP144	On 15/05/2014	Spot Bond	0.00000	99.53393		0.00000	99.48882			0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	99.34140		0.00000	99.29749			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	97.29276		0.00000	97.24526			0.00	0	0.00
TSP151	On 02/05/2014	Spot Bond	0.00000	99.73371		0.00000	99.68933			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	96.59260		0.00000	96.54461			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	96.41280		0.00000	96.36539			0.00	0	0.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.10409		0.00000	99.05854			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	98.43365		0.00000	98.38712			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	95.32524		0.00000	95.27569			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.02877		0.00000	97.97734			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	94.30751		0.00000	94.25001			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	97.81633		0.00000	97.76555			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.08608		0.00000	94.04173			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	93.94109		0.00000	93.88516			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	97.31529		0.00000	97.26399			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	93.78755		0.00000	93.73258			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	93.56639		0.00000	93.51171			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.42682		100.00000	13.32620			0.00	0	0.00
TWC02U	On 17/04/2014	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
TWC037	On 11/04/2014	Spot Bond	0.00000	100.00000		0.00000	101.31759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC038	On 14/04/2014	Spot Bond	0.00000	101.33256	0.00000	101.28764				0.00	0	0.00
TWC039	On 15/04/2014	Spot Bond	0.00000	101.30262	0.00000	101.25770				0.00	0	0.00
TWC03U	On 15/04/2014	Spot Bond	100.00000	99.72678	100.00000	98.91599				0.00	0	0.00
TWC040	On 22/04/2014	Spot Bond	0.00000	101.25770	0.00000	101.21278				0.00	0	0.00
TWC042	On 23/04/2014	Spot Bond	0.00000	101.22775	0.00000	101.18284				0.00	0	0.00
TWC043	On 23/04/2014	Spot Bond	0.00000	100.88678	0.00000	100.83841				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.91320	0.00000	100.86220				0.00	0	0.00
TWC045	On 15/05/2014	Spot Bond	0.00000	100.86034	0.00000	100.81164				0.00	0	0.00
TWC046	On 09/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	100.00000	78.83369	100.00000	100.00000				0.00	0	0.00
TWCJ08	On 15/04/2014	Spot Bond	0.00000	101.49092	0.00000	101.43951				0.00	0	0.00
TWCJ09	On 21/05/2014	Spot Bond	0.00000	101.01034	0.00000	100.95523				0.00	0	0.00
TWCM08	On 15/04/2014	Spot Bond	0.00000	101.31215	0.00000	101.26690				0.00	0	0.00
TWCM09	On 21/05/2014	Spot Bond	0.00000	100.90034	0.00000	100.85123				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.46000	107.39819	9.45000	107.36909				0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	99.86044	0.00000	99.80802				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	99.83269	0.00000	99.76982				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.16649	0.00000	100.09507				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.83500	101.86906	9.82500	101.81796				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.30630	0.00000	100.25477				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.29583	0.00000	100.24343				0.00	0	22,500,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.20415	0.00000	101.14627				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.24524	0.00000	101.18537				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000	101.24703		0.00000	101.18708			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.32556		0.00000	100.26787			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.33480		0.00000	100.27548			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.06500	115.20300		7.05000	115.16802			0.00	0	9,800,000,000.00
WS05	On 01/08/2018	Spot Bond	1.40000	234.49258		1.40000	234.31021			28,000,000,000.00	20,000,000	10,000,000.00
WSP1	On 28/05/2015	Spot Bond	7.00500	105.50821		6.99000	105.46434			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	8.00000	106.10459		7.99000	106.06334			0.00	0	8,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.29000	106.30396		8.28000	106.27430			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.57500	105.38051		8.57000	105.33098			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.60000	105.48624		8.59000	105.46588			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.65500	92.36778		6.64000	92.33404			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.27500	98.69353		6.26000	98.64652			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.58500	90.65821		6.57000	90.62984			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.25500	96.21139		6.24000	96.17118			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.65500	92.35108		6.64000	92.31738			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.68000	66.27086		7.67000	66.26504			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	34.92161		100.00000	34.72322			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	18.48444		100.00000	18.37944			0.00	0	0.00

**Total for j-Bonds :** 52,172,317,801,611,800.00 11,003,647,072 83 836 241 300.00

**Grand Total:** 52,172,318,877,532,300.00 11,003,765,461 83 839 791 058.00