



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 24/06/2014	Any day expiry	10.53960	10.53960	10.61470	10.61470			10.23	31,618,800.00	3,000	0.00
\$ / R	On 25/06/2014	Any day expiry	10.55850	10.55850	10.61470	10.61470			10.06	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	2.12110	0.00212	2.45580	0.00246	14.10	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	111.04840	0.11105	167.56410	0.16756	13.73	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	2.54840	0.00255	2.86410	0.00286	13.73	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	33.40160	0.03340	86.05600	0.08606	10.43	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	14.90160	0.01490	11.35600	0.01136	10.43	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	26.68800	0.02669	77.88450	0.07788	10.06	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	18.18800	0.01819	13.18450	0.01318	10.06	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry	10.55850	10.55850	10.61470	10.61470			10.08	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	10.55850	10.55850	10.61650	10.61650			10.10	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	14.53	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	2.11710	0.00212	9.40780	0.00941	15.05	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry	10.56360	10.56360	10.62190	10.62190			9.19	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	242.22610	0.24223	194.17460	0.19417	12.15	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.00700	0.00001	0.02200	0.00002	32.59	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry	10.56530	10.56530	10.62370	10.62370			9.33	0.00	0	90,000.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	195.92000	0.19592	154.01750	0.15402	11.28	0.00	0	60,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 02/07/2014	Any day expiry		10.56700	10.56700	10.62550	10.62550		9.57	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	242.25260	0.24225		197.42460	0.19742	242.253	11.72	0.00	0	30,000.00
\$ / R	10.84	Call	Any day expiry	6.59770	0.00660		17.64450	0.01764	6.598	12.07	0.00	0	10,000.00
\$ / R		On 07/07/2014	Any day expiry		10.57560	10.57560	10.63430	10.63430		9.86	0.00	0	0.00
\$ / R	10.60	Call	Any day expiry	66.98480	0.06698		107.27770	0.10728	66.985	9.86	0.00	0	5,000.00
\$ / R		On 08/07/2014	Any day expiry		10.57740	10.57740	10.63600	10.63600		9.97	0.00	0	0.00
\$ / R	10.60	Call	Any day expiry	71.69130	0.07169		111.91320	0.11191	71.691	9.97	0.00	0	10,000.00
\$ / R	10.80	Call	Any day expiry	21.41590	0.02142		39.55730	0.03956	21.416	11.19	0.00	0	10,000.00
\$ / R		On 10/07/2014	Any day expiry		10.58080	10.58080	10.63950	10.63950		10.14	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	37.45930	0.03746		61.18130	0.06118	37.459	10.89	0.00	0	250.00
\$ / R		On 14/07/2014	Any day expiry		10.58770	10.58770	10.64650	10.64650		10.07	0.00	0	0.00
\$ / R	10.50	Call	Any day expiry	152.40700	0.15241		198.64800	0.19865	152.407	10.43	0.00	0	1,500.00
\$ / R	10.90	Call	Any day expiry	21.91130	0.02191		34.61590	0.03462	21.911	11.72	0.00	0	1,000.00
\$ / R		On 28/07/2014	Any day expiry		10.61190	10.61190	10.67110	10.67110		10.20	0.00	0	348.00
\$ / R	8.30	Put	Any day expiry	0.00040	0.00000		0.00640	0.00001	0.000	17.96	0.00	0	4,700.00
\$ / R	10.82	Call	Any day expiry	66.96060	0.06696		90.28320	0.09028	66.961	11.37	0.00	0	4,700.00
\$ / R		On 29/07/2014	Any day expiry		10.61360	10.61360	10.67280	10.67280		10.24	0.00	0	7,308.00
\$ / R	10.80	Put	Any day expiry	260.65310	0.26065		226.08830	0.22609	260.653	11.29	0.00	0	500.00
\$ / R	12.62	Call	Any day expiry	0.22020	0.00022		0.41750	0.00042	0.220	18.41	0.00	0	500.00
\$ / R		On 08/08/2014	Any day expiry		10.63080	10.63080	10.69040	10.69040		10.34	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	115.82760	0.11583		145.77090	0.14577	115.828	11.00	0.00	0	250.00
\$ / R		On 22/08/2014	Any day expiry		10.65490	10.65490	10.71490	10.71490		10.51	0.00	0	0.00
\$ / R	10.33	Put	Any day expiry	54.89870	0.05490		46.40700	0.04641	54.899	10.12	0.00	0	19,547.00
\$ / R	12.07	Call	Any day expiry	7.09920	0.00710		10.46090	0.01046	7.099	15.93	0.00	0	19,547.00
\$ / R		On 27/08/2014	Any day expiry		10.66360	10.66360	10.72370	10.72370		10.49	0.00	0	1,959.00
\$ / R	10.80	Put	Any day expiry	275.59620	0.27560		246.21300	0.24621	275.596	11.16	0.00	0	500.00
\$ / R	12.83	Call	Any day expiry	1.15290	0.00115		1.63520	0.00164	1.153	16.89	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.66530	10.66530	10.72550	10.72550		10.49	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	0.13130	0.00013		0.12830	0.00013	0.131	18.51	0.00	0	5,000.00
\$ / R	10.96	Call	Any day expiry	99.72250	0.09972		124.09150	0.12409	99.723	11.86	0.00	0	5,000.00
\$ / R		On 08/09/2014	Any day expiry		10.68460	10.68460	10.74520	10.74520		10.68	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	185.09060	0.18509		220.60000	0.22060	185.091	10.85	0.00	0	250.00
\$ / R		On 15/09/2014	Foreign Exchange Future		10.69680	10.69680	10.75780	10.75780		10.70	264,681,619.20	24,744	682,807.00
\$ / R	8.80	Put	Foreign Exchange Future	0.98290	0.00098		0.87470	0.00087	0.983	15.61	0.00	0	920.00
\$ / R	8.88	Put	Foreign Exchange Future	1.15160	0.00115		1.01170	0.00101	1.152	15.21	0.00	0	26,804.00
\$ / R	8.90	Put	Foreign Exchange Future	1.19850	0.00120		1.04950	0.00105	1.198	15.11	0.00	0	15,296.00
\$ / R	9.00	Put	Foreign Exchange Future	1.46700	0.00147		1.26400	0.00126	1.467	14.62	0.00	0	35,000.00
\$ / R	9.78	Put	Foreign Exchange Future	9.68170	0.00968		7.46750	0.00747	9.682	11.01	0.00	0	920.00
\$ / R	10.00	Put	Foreign Exchange Future	20.34090	0.02034		17.39520	0.01740	20.341	10.37	0.00	0	72,800.00
\$ / R	10.10	Put	Foreign Exchange Future	28.27190	0.02827		25.01370	0.02501	28.272	10.07	0.00	0	600.00
\$ / R	10.19	Put	Foreign Exchange Future	39.85000	0.03985		34.27250	0.03427	39.850	9.98	0.00	0	6,220.00
\$ / R	10.20	Put	Foreign Exchange Future	41.64150	0.04164		35.48380	0.03548	41.641	9.99	0.00	0	48,650.00
\$ / R	10.21	Put	Foreign Exchange Future	43.49020	0.04349		37.12770	0.03713	43.490	10.01	0.00	0	15,296.00
\$ / R	10.23	Put	Foreign Exchange Future	47.36790	0.04737		40.58250	0.04058	47.368	10.04	0.00	0	27,284.00
\$ / R	10.25	Put	Foreign Exchange Future	51.49050	0.05149		44.26570	0.04427	51.491	10.06	0.00	0	10,900.00
\$ / R	10.30	Put	Foreign Exchange Future	62.91300	0.06291		54.51980	0.05452	62.913	10.14	0.00	0	7,700.00
\$ / R	10.38	Put	Foreign Exchange Future	84.70540	0.08471		74.24030	0.07424	84.705	10.25	0.00	0	250.00
\$ / R	10.40	Call	Foreign Exchange Future	387.66110	0.38766		437.64140	0.43764	387.661	10.28	0.00	0	2,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	90.86110		0.09086		79.84140	0.07984	90.861	10.28	163,549.98	1,800	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	118.44090		0.11844		105.05900	0.10506	118.441	10.39	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	322.88770		0.32289		369.88230	0.36988	322.888	10.42	2,054,211.55	6,362	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	126.08770		0.12609		112.08230	0.11208	126.088	10.42	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	316.82610		0.31683		363.50350	0.36350	316.826	10.43	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	134.03870		0.13404		119.39790	0.11940	134.039	10.44	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	146.53650		0.14654		130.92250	0.13092	146.536	10.49	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	282.05100		0.28205		326.77430	0.32677	282.051	10.51	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	155.25100		0.15525		138.97430	0.13897	155.251	10.51	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	164.27090		0.16427		147.32160	0.14732	164.271	10.54	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	265.69420		0.26569		309.40610	0.30941	265.694	10.56	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	168.89420		0.16889		151.60610	0.15161	168.894	10.56	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	193.15200		0.19315		174.13610	0.17414	193.152	10.63	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	230.18230		0.23018		271.46080	0.27146	230.182	10.65	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	225.29560		0.22530		203.58140	0.20358	225.296	10.74	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	196.86070		0.19686		0.00000	0.00000	196.861	10.91	206,703.74	1,050	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	302.82940		0.30283		274.10330	0.27410	302.829	11.24	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	166.50950		0.16651		198.38120	0.19838	166.510	11.28	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	141.00710		0.14101		169.40350	0.16940	141.007	11.66	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	124.07420		0.12407		149.96580	0.14997	124.074	11.95	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	427.27420		0.42727		392.16580	0.39217	427.274	11.95	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	103.64270		0.10364		0.00000	0.00000	103.643	12.37	321,292.37	3,100	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	101.81600		0.10182		124.14020	0.12414	101.816	12.41	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	79.74830		0.07975		98.18300	0.09818	79.748	13.00	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	67.73680		0.06774		83.60270	0.08360	67.737	13.44	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	62.56830		0.06257		77.36280	0.07736	62.568	13.66	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	56.13300		0.05613		69.55630	0.06956	56.133	13.97	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	54.45030		0.05445		67.50770	0.06751	54.450	14.06	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	53.63180		0.05363		66.51160	0.06651	53.632	14.11	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	856.83180		0.85683		808.71160	0.80871	856.832	14.11	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	52.83020		0.05283		65.53390	0.06553	52.830	14.15	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	31.83870		0.03184		40.96050	0.04096	31.839	15.54	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	25.08310		0.02508		32.51510	0.03252	25.083	16.02	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,328.28310		1.32828		1,274.71510	1.27472	1,328.283	16.02	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	16.70730		0.01671		21.89710	0.02190	16.707	16.89	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	14.89950		0.01490		19.57870	0.01958	14.900	17.15	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	14.08420		0.01408		18.53030	0.01853	14.084	17.27	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	13.14060		0.01314		17.31380	0.01731	13.141	17.43	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	8.75360		0.00875		11.61220	0.01161	8.754	18.43	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry	10.70910		10.70910		10.70910		10.77030	10.77030		10.70	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	130.19940		0.13020		116.50420	0.11650	130.199	10.43	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	146.29180		0.14629		131.37650	0.13138	146.292	10.48	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry	10.71610		10.71610		10.71610		10.77760	10.77760		10.75	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	287.01410		0.28701		261.60320	0.26160	287.014	11.15	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	6.95180		0.00695		9.70610	0.00971	6.952	18.70	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry	10.72170		10.72170		10.72170		10.78320	10.78320		10.74	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.47740		0.00048		0.47490	0.00047	0.477	17.22	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	160.17130		0.16017		190.82620	0.19083	160.171	11.77	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 08/10/2014	Any day expiry		10.73850	10.73850	10.80010	10.80010		10.83	0.00	0	0.00
\$ / R	10.74	Call	Any day expiry	252.81820	0.25282	296.28140	0.29628	252.818	252.818	10.98	0.00	0	250.00
\$ / R		On 29/10/2014	Any day expiry		10.77780	10.77780	10.83960	10.83960		11.10	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	1.27390	0.00127	1.30190	0.00130	1.274	1.274	16.88	0.00	0	5,000.00
\$ / R	10.80	Put	Any day expiry	297.34510	0.29735	280.28110	0.28028	297.345	297.345	11.27	0.00	0	500.00
\$ / R	11.25	Call	Any day expiry	148.58470	0.14858	177.33700	0.17734	148.585	148.585	12.84	0.00	0	5,000.00
\$ / R	13.33	Call	Any day expiry	21.97280	0.02197	26.12830	0.02613	21.973	21.973	20.33	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.78900	10.78900	10.85090	10.85090		11.26	0.00	0	0.00
\$ / R	10.16	Put	Any day expiry	60.80680	0.06081	59.06800	0.05907	60.807	60.807	10.49	0.00	0	3,882.00
\$ / R	11.91	Call	Any day expiry	74.23090	0.07423	89.87030	0.08987	74.231	74.231	15.18	0.00	0	3,882.00
\$ / R		On 25/11/2014	Any day expiry		10.82820	10.82820	10.89040	10.89040		11.28	0.00	0	0.00
\$ / R	10.80	Put	Any day expiry	302.17140	0.30217	290.99050	0.29099	302.171	302.171	11.28	0.00	0	500.00
\$ / R	13.61	Call	Any day expiry	35.82430	0.03582	39.59840	0.03960	35.824	35.824	21.48	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.83380	10.83380	10.89600	10.89600		11.29	0.00	0	0.00
\$ / R	8.30	Put	Any day expiry	2.32330	0.00232	2.41400	0.00241	2.323	2.323	16.51	0.00	0	5,000.00
\$ / R	11.25	Call	Any day expiry	196.66280	0.19666	231.42910	0.23143	196.663	196.663	12.74	0.00	0	5,000.00
\$ / R		On 11/12/2014	Any day expiry		10.85810	10.85810	10.92050	10.92050		11.44	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.86000	10.86000	10.92240	10.92240		11.44	1,248,900.00	115	155,094.00
\$ / R	9.09	Put	Foreign Exchange Future	10.43850	0.01044	10.89890	0.01090	10.438	10.438	13.72	0.00	0	1,402.00
\$ / R	9.44	Put	Foreign Exchange Future	18.12060	0.01812	18.85930	0.01886	18.121	18.121	12.46	0.00	0	11,976.00
\$ / R	9.78	Put	Foreign Exchange Future	32.38600	0.03239	32.64060	0.03264	32.386	32.386	11.31	0.00	0	41,000.00
\$ / R	9.88	Put	Foreign Exchange Future	41.13340	0.04113	40.89470	0.04089	41.133	41.133	11.17	0.00	0	79,241.00
\$ / R	10.00	Put	Foreign Exchange Future	54.28780	0.05429	54.06220	0.05406	54.288	54.288	11.00	0.00	0	46,500.00
\$ / R	10.10	Call	Foreign Exchange Future	827.87160	0.82787	890.00290	0.89000	827.872	827.872	10.86	0.00	0	1,260.00
\$ / R	10.10	Put	Foreign Exchange Future	67.87160	0.06787	67.60290	0.06760	67.872	67.872	10.86	0.00	0	6,581.00
\$ / R	10.30	Call	Foreign Exchange Future	663.78180	0.66378	725.54200	0.72554	663.782	663.782	10.58	0.00	0	1,130.00
\$ / R	10.34	Put	Foreign Exchange Future	115.29990	0.11530	111.79800	0.11180	115.300	115.300	10.64	0.00	0	2,490.00
\$ / R	10.35	Put	Foreign Exchange Future	118.30510	0.11831	114.07850	0.11408	118.305	118.305	10.66	0.00	0	5,000.00
\$ / R	10.36	Put	Foreign Exchange Future	121.36070	0.12136	117.03350	0.11703	121.361	121.361	10.68	0.00	0	2,490.00
\$ / R	10.38	Put	Foreign Exchange Future	127.62150	0.12762	123.09030	0.12309	127.621	127.621	10.71	0.00	0	500.00
\$ / R	10.44	Put	Foreign Exchange Future	147.63310	0.14763	142.44700	0.14245	147.633	147.633	10.80	0.00	0	2,491.00
\$ / R	10.45	Put	Foreign Exchange Future	151.14940	0.15115	145.84670	0.14585	151.149	151.149	10.82	0.00	0	5,000.00
\$ / R	10.50	Put	Foreign Exchange Future	169.50300	0.16950	163.59490	0.16359	169.503	169.503	10.89	0.00	0	22,500.00
\$ / R	10.55	Put	Foreign Exchange Future	189.15860	0.18916	182.59940	0.18260	189.159	189.159	10.97	0.00	0	900.00
\$ / R	10.63	Put	Foreign Exchange Future	223.30670	0.22331	215.60870	0.21561	223.307	223.307	11.10	0.00	0	2,359.00
\$ / R	10.70	Put	Foreign Exchange Future	255.88570	0.25589	247.10480	0.24710	255.886	255.886	11.20	0.00	0	2,902.00
\$ / R	10.73	Call	Foreign Exchange Future	400.61360	0.40061	453.73820	0.45374	400.614	400.614	11.25	0.00	0	6,524.00
\$ / R	10.74	Call	Foreign Exchange Future	395.62050	0.39562	448.57980	0.44858	395.621	395.621	11.27	0.00	0	3,900.00
\$ / R	10.82	Put	Foreign Exchange Future	317.47430	0.31747	306.63650	0.30664	317.474	317.474	11.39	0.00	0	41,000.00
\$ / R	10.86	Call	Foreign Exchange Future	340.02810	0.34003	390.39680	0.39040	340.028	340.028	11.47	0.00	0	1,000.00
\$ / R	10.93	Put	Foreign Exchange Future	383.73470	0.38373	368.20200	0.36820	383.735	383.735	11.69	0.00	0	79,241.00
\$ / R	11.00	Put	Foreign Exchange Future	429.62070	0.42962	411.99650	0.41200	429.621	429.621	11.91	0.00	0	35,000.00
\$ / R	11.10	Put	Foreign Exchange Future	498.64730	0.49865	478.05720	0.47806	498.647	498.647	12.22	0.00	0	4,505.00
\$ / R	11.20	Put	Foreign Exchange Future	571.36590	0.57137	547.87920	0.54788	571.366	571.366	12.53	0.00	0	250.00
\$ / R	11.50	Call	Foreign Exchange Future	167.95350	0.16795	198.77360	0.19877	167.953	167.953	13.48	58,783.73	350	350.00
\$ / R	11.63	Call	Foreign Exchange Future	147.41090	0.14741	175.19340	0.17519	147.411	147.411	13.89	0.00	0	1,000.00
\$ / R	12.00	Call	Foreign Exchange Future	104.30840	0.10431	125.07650	0.12508	104.308	104.308	15.08	0.00	0	28,500.00
\$ / R	12.01	Call	Foreign Exchange Future	103.36960	0.10337	123.97300	0.12397	103.370	103.370	15.11	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 12/12/2014	Foreign Exchange Future	12.10	Call	95.42540	0.09543	114.60830	0.11461	95.425	15.38	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	81.20890	0.08121	97.73640	0.09774	81.209	15.97	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	80.54380	0.08054	96.94320	0.09694	80.544	16.00	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	48.52540	0.04853	58.31080	0.05831	48.525	18.14	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	47.99490	0.04799	56.12840	0.05613	47.995	18.44	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	46.71440	0.04671	53.40670	0.05341	46.714	19.33	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	46.59580	0.04660	53.23720	0.05324	46.596	19.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	20.77640	0.02078	24.98740	0.02499	20.776	23.61	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.86560	10.86560	10.92800	10.92800		11.43	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	306.69950	0.30670	296.49790	0.29650	306.700	11.35	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	46.66000	0.04666	52.29710	0.05230	46.660	22.08	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.88050	10.88050	10.94300	10.94300		11.54	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.43530	0.00344	3.56000	0.00356	3.435	16.30	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	248.54740	0.24855	289.35370	0.28935	248.547	12.46	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.95050	10.95050	11.01370	11.01370		11.73	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.79700	0.00480	5.31620	0.00532	4.797	15.86	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	313.66130	0.31366	307.32310	0.30732	313.661	11.46	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	311.48650	0.31149	357.47400	0.35747	311.487	12.44	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	67.96360	0.06796	75.77580	0.07578	67.964	23.12	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.00540	11.00540	11.06910	11.06910		11.87	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	316.03330	0.31603	312.12160	0.31212	316.033	11.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	72.88650	0.07289	81.95400	0.08195	72.886	22.76	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.00730	11.00730	11.07110	11.07110		11.87	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.75100	0.00575	7.24770	0.00725	5.751	15.51	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	378.07550	0.37808	429.39080	0.42939	378.076	12.27	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.04260	11.04260	11.10670	11.10670		11.98	110,426.00	10	23,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	93.12830	0.09313	96.15090	0.09615	93.128	11.13	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	138.02320	0.13802	142.18400	0.14218	138.023	11.01	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	189.40250	0.18940	193.51030	0.19351	189.403	10.94	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	291.91330	0.29191	290.30330	0.29030	291.913	11.40	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	311.36720	0.31137	309.14000	0.30914	311.367	11.48	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	368.21560	0.36822	364.15390	0.36415	368.216	11.69	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	211.43100	0.21143	243.80040	0.24380	211.431	14.47	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	141.24420	0.14124	163.22110	0.16322	141.244	16.02	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	109.78500	0.10979	126.38570	0.12639	109.785	17.13	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	95.69830	0.09570	102.49610	0.10250	95.698	21.90	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.06420	11.06420	11.12860	11.12860		12.00	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	317.68040	0.31768	316.50460	0.31650	317.680	11.53	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	71.53880	0.07154	82.71400	0.08271	71.539	22.43	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.12950	11.12950	11.19460	11.19460		12.16	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	319.91740	0.31992	320.89730	0.32090	319.917	11.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	77.78480	0.07778	86.90950	0.08691	77.785	22.37	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.18870	11.18870	11.25440	11.25440		12.40	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	319.87880	0.31988	324.46680	0.32447	319.879	11.63	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	76.83540	0.07684	90.24100	0.09024	76.835	22.13	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39940	11.39940	11.39940	11.39940		13.17	6,269,670.00	550	7,986.00
\$ / R	On 26/06/2015	Any day expiry			11.25000	11.25000	11.31620	11.31620		12.51	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	320.28880	0.32029	327.03630	0.32704	320.289	11.67	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	76.02810	0.07603	86.39840	0.08640	76.028	22.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.31910	11.31910	11.38500	11.38500		12.73	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	324.39230	0.32439	331.00030	0.33100	324.392	11.81	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	78.69650	0.07870	87.98990	0.08799	78.696	21.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.37980	11.37980	11.44550	11.44550		12.99	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	328.44770	0.32845	334.71330	0.33471	328.448	11.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	75.38630	0.07539	86.85290	0.08685	75.386	21.53	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.41750	11.41750	11.48300	11.48300		13.03	0.00	0	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	247.47920	0.24748	0.00000	0.00000	247.479	11.93	4,688,740.92	18,946	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	288.02320	0.28802	0.00000	0.00000	288.023	16.23	10,913,775.09	37,892	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.44690	11.44690	11.51220	11.51220		13.14	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	332.80230	0.33280	337.28830	0.33729	332.802	12.08	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.84330	0.07884	86.70170	0.08670	78.843	21.45	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.50970	11.50970	11.57480	11.57480		13.28	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	336.37710	0.33638	338.70760	0.33871	336.377	12.19	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	83.78970	0.08379	95.62720	0.09563	83.790	21.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.56840	11.56840	11.63310	11.63310		13.39	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	337.36690	0.33737	339.45990	0.33946	337.367	12.25	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	75.72670	0.07573	84.62130	0.08462	75.727	21.07	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.60820	11.60820	11.67270	11.67270		13.47	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,025.68610	1.02569	1,091.01370	1.09101	1,025.686	12.41	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.62290	11.62290	11.68730	11.68730		13.48	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	338.51960	0.33852	339.25780	0.33926	338.520	12.30	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	72.48160	0.07248	77.73590	0.07774	72.482	21.07	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.69680	10.69680	10.75780	10.75780		10.70	0.00	0	1,055.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.86000	10.86000	10.92240	10.92240		11.44	0.00	0	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	40,565.39550	0.40565	45,894.50700	0.45895	40,565.395	11.24	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.04260	11.04260	11.10670	11.10670		11.98	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.14670	18.14670	18.28590	18.28590		10.32	671,427.90	37	39,190.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	20.41450	0.02041	18.02080	0.01802	20.415	12.07	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	46.71050	0.04671	48.04640	0.04805	46.711	9.51	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	66.87680	0.06688	60.02960	0.06003	66.877	9.44	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	126.40860	0.12641	107.25920	0.10726	126.409	9.71	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	141.57130	0.14157	120.33340	0.12033	141.571	9.77	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	124.54990	0.12455	170.03140	0.17003	124.550	11.98	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	64.26820	0.06427	97.51370	0.09751	64.268	12.25	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	60.19050	0.06019	91.88240	0.09188	60.191	12.27	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	41.63620	0.04164	65.68330	0.06568	41.636	12.37	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.40530	18.40530	18.54740	18.54740		11.20	0.00	0	7,171.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	620.70450	0.62070	569.44460	0.56944	620.704	11.36	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.53110	18.53110	18.67400	18.67400		11.70	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	499.21120	0.49921	453.83400	0.45383	499.211	11.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	644.80320	0.64480	592.26430	0.59226	644.803	11.70	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	723.25550	0.72326	663.15590	0.66316	723.256	11.88	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	145.13560	0.14514	176.66810	0.17667	145.136	14.77	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	95.25320	0.09525	118.03370	0.11803	95.253	15.29	0.00	0	4,700.00

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	21.72	Call	94.06090	0.09406	116.61690	0.11662	94.061	15.30	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.68680	18.68680	18.83220	18.83220		12.33	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150	19.30150	19.30150	19.30150		12.84	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10479	0.10479	0.10562	0.10562		11.38	943.07	9	2,751.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10645	0.10645	0.10730	0.10730		13.41	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10834	0.10834	0.10921	0.10921		13.75	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.55200	14.55200	14.62730	14.62730		10.54	2,328,320.00	160	69,925.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	20.98810	0.02099	16.03820	0.01604	20.988	10.22	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	52.51110	0.05251	41.57390	0.04157	52.511	10.00	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	82.46690	0.08247	67.99720	0.06800	82.467	10.11	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	175.50160	0.17550	153.03440	0.15303	175.502	10.35	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	187.47780	0.18748	164.16310	0.16416	187.478	10.37	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	51.93390	0.05193	65.81100	0.06581	51.934	13.22	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	22.12490	0.02212	29.04370	0.02904	22.125	14.70	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.77950	14.77950	14.85610	14.85610		11.22	738,975.00	50	13,202.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	55.38430	0.05538	51.13660	0.05114	55.384	10.79	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	86.41120	0.08641	80.74900	0.08075	86.411	10.65	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	118.05860	0.11806	138.87420	0.13887	118.059	13.97	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.03590	15.03590	15.11420	15.11420		11.69	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.51030	15.51030	15.51030	15.51030		12.45	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 07/08/2014	Index Future			496.39900	496.39900	495.84300	495.84300			0.00	0	0.00
AL12	On 06/11/2014	Index Future			503.83400	503.83400	503.27200	503.27200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			511.63100	511.63100	511.06900	511.06900			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.80000	424.80000	424.50900	424.50900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			431.16200	431.16200	430.86900	430.86900			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			499.51900	499.51900	499.14200	499.14200			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			507.00000	507.00000	506.62000	506.62000			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			454.02500	454.02500	453.65100	453.65100			9,080,500.00	2	645.00
ALBI	On 06/11/2014	Index Future			460.82500	460.82500	460.44700	460.44700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			467.95700	467.95700	467.58100	467.58100			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.97620	9.97620	10.07660	10.07660		10.08	39,904.80	4	13,764.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06680	10.06680	10.16810	10.16810		10.40	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	71.83640	0.07184	64.82440	0.06482	71.836	10.43	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	168.31380	0.16831	145.55050	0.14555	168.314	10.39	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	294.03510	0.29404	359.47720	0.35948	294.035	10.40	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	102.07390	0.10207	125.24570	0.12525	102.074	11.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	94.77320	0.09477	116.14150	0.11614	94.773	12.08	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.17110	10.17110	10.27310	10.27310		11.15	762,832.50	75	225.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43960	10.43960	10.43960	10.43960		11.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 15/09/2014	Foreign Exchange Future	9.93960		9.93960		9.99970	9.99970		9.00	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future	10.06920		10.06920		10.13110	10.13110		10.47	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future	16.97260		16.97260		-33.22210	-33.22210			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future	657.65520		657.65520		700.01430	700.01430			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	738.89610		738.89610		781.88360	781.88360			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	148.06520		148.06520		-88.50230	-88.50230			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	596.25960		596.25960		640.01600	640.01600			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	72.26570		72.26570		81.98580	81.98580			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future	1.80400		1.80400		20.46890	20.46890			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future	1,078.85610		1,078.85610		1,616.26460	1,616.26460			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.95590		11.95590		12.02810	12.02810		11.01	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.14870		12.14870		12.22250	12.22250		11.86	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.36650		12.36650		12.44210	12.44210		12.47	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.70700		1.70700		1.71890	1.71890		10.14	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.72620		1.72620		1.73850	1.73850		10.99	0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.99960		123.99960		123.95903	123.95903			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	124.39207		124.39207		124.35148	124.35148			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 07/08/2014	Bond Future	9.69865		84.09061		9.70490	84.04473			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.79928		81.56625		9.80568	81.52006			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.90032		82.82965		9.90673	82.78418			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	452.89000		452.89000		452.51700	452.51700			0.00	0	524.00
GOVI	On 06/11/2014	GOVI	459.67300		459.67300		459.29600	459.29600			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	466.78700		466.78700		466.41300	466.41300			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	117.07278		117.07278		117.03501	117.03501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 06/11/2014	Bond Future	118.84200		118.84200		118.80422	118.80422			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 07/08/2014	Bond Future	121.93977		121.93977		121.89960	121.89960			0.00	0	725.00
I2038	On 06/11/2014	Bond Future	123.78244		123.78244		123.74244	123.74244			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 07/08/2014	Bond Future	121.94754		121.94754		121.90752	121.90752			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	122.44491		122.44491		122.40501	122.40501			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.33770		127.33770		127.29546	127.29546			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	129.26155		129.26155		129.21943	129.21943			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	216.70000		216.70000		216.58600	216.58600			2,167,000.00	1	1,266.00
IGOV	On 06/11/2014	Index Future	219.97300		219.97300		219.85700	219.85700			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	223.40300		223.40300		223.29000	223.29000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	587.70200		587.70200		587.39800	587.39800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	596.58200		596.58200		596.27500	596.27500			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.38474		143.38474		143.34157	143.34157			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.79000	94.21000			5.80000	94.20000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.05000	93.95000			6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.11000	93.89000			6.12000	93.88000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.24000	93.76000			6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.30000	93.70000			6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.43000	93.57000			6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.69000	93.31000			6.72000	93.28000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.94000	93.06000			6.98000	93.02000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.13000	92.87000			7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.28000	92.72000			7.31000	92.69000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.42000	92.58000			7.44000	92.56000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.55000	92.45000			7.57000	92.43000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future	9.24770	9.24770			9.32890	9.32890		7.23	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future	9.31000	9.31000			9.39160	9.39160		8.88	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.36040	1.36040			1.35970	1.35970			0.00	0	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.36090	1.36090			1.36010	1.36010			0.00	0	0.00
R157	On 07/08/2014	Bond Future	6.74017	112.49176			6.73698	112.49524		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future	6.95867	107.36531			6.95377	107.36944		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	7.29539	109.02861			7.28503	109.03472		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution	100.00000	100.00000			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/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 07/08/2014	Bond Future			8.32835		118.03273		8.34458	117.89505		9.70	96,786,838.60	820	48,900.00
R186	On 07/08/2014	Bond Future	7.60	Call	85.42000		0.08542		82.83000	0.08283	85.420	9.36	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	545.83000		0.54583		526.77000	0.52677	545.830	9.51	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,264.08000		1.26408		1,221.96000	1.22196	1,264.080	9.61	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,183.74000		1.18374		1,258.27000	1.25827	1,183.740	9.68	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	493.65000		0.49365		537.19000	0.53719	493.650	9.81	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	212.76000		0.21276		236.88000	0.23688	212.760	9.93	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	61.66000		0.06166		71.00000	0.07100	61.660	10.07	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.40627		119.80166		8.42302	119.66256		10.29	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	883.45000		0.88345		919.57000	0.91957	883.450	10.60	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.48155		116.36160		8.49866	116.22248		10.92	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,238.10000		2.23810		2,291.52000	2.29152	2,238.100	11.04	0.00	0	9,600.00
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 07/08/2014	Bond Future			286.45725		286.45725		286.36609	286.36609			0.00	0	905.00
R197	On 06/11/2014	Bond Future			290.78571		290.78571		290.69447	290.69447			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 07/08/2014	Bond Future			5.94230		102.19547		5.94336	102.19509		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 07/08/2014	Bond Future			229.54173		229.54173		229.46748	229.46748		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			233.00999		233.00999		232.93556	232.93556			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 07/08/2014	Bond Future			8.18886		100.80635		8.20014	100.73913		7.95	177,318,369.65	1,759	12,508.00
R2023	On 06/11/2014	Bond Future			8.27806		98.39696		8.28974	98.32921		8.65	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.36693		99.92076		8.37882	99.85370		8.77	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 07/08/2014	Bond Future			7.31960		105.88527		7.34208	105.82308		3.03	0.00	0	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	57.42000		0.05742		53.05000	0.05305	57.420	2.94	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.44593		103.30907		7.47044	103.24650		3.13	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	226.74000		0.22674		215.80000	0.21580	226.740	3.04	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	315.33000		0.31533		301.04000	0.30104	315.330	3.06	0.00	0	14.00

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 05/02/2015	Bond Future			7.58091		104.90913		7.60733	104.84741		3.09	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,145.44000		1.14544		1,114.35000	1.11435	1,145.440	3.08	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 07/08/2014	Bond Future			8.85648		93.11616		8.87278	92.98743			11,825,752.32	127	4,181.00
R2030	On 06/11/2014	Bond Future			8.93592		94.51241		8.95267	94.38229			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.01438		91.96916		9.03146	91.83869			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.07400		94.80712		9.08006	94.75198			9,480,712.00	100	10,002.00
R2037	On 06/11/2014	Bond Future			9.14956		96.22875		9.15575	96.17324			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.22414		93.46173		9.23033	93.40704			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.58106		102.65195		7.59793	102.58974		4.45	0.00	0	14,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	332.23000		0.33223		359.07000	0.35907	332.230	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.68918		104.19038		7.70712	104.12777		4.43	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	680.54000		0.68054		706.67000	0.70667	680.540	4.48	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.79754		101.76931		7.81630	101.70754		4.59	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.17066		99.55353		9.18171	99.44354			57,641,493.87	579	13,550.00
R2048	On 06/11/2014	Bond Future			9.24571		96.61949		9.25704	96.50837			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.32005		98.11585		9.33155	98.00472			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 07/08/2014	Bond Future			7.82307		98.04862		7.83986	97.97668		5.76	97,166,182.42	991	33,961.00
R207	On 06/11/2014	Bond Future			7.92223		99.51841		7.93988	99.44591		5.81	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.02231		97.41847		8.04060	97.34662		6.01	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.09593		99.08687		8.11512	99.01483		6.00	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,555.78000		1.55578		1,529.71000	1.52971	1,555.780	5.88	0.00	0	66.00
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 07/08/2014	Bond Future			7.98818		96.17685		8.00472	96.09624		6.69	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	353.81000		0.35381		383.54000	0.38354	353.810	6.70	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.08277		94.22027		8.10004	94.13891		7.13	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	840.77000		0.84077		871.68000	0.87168	840.770	7.21	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.17604		95.67960		8.19383	95.59867		7.09	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 07/08/2014	Bond Future			8.99482		76.30766		9.00077	76.26296		14.28	180,391,308.24	2,364	27,051.00
R209	On 06/11/2014	Bond Future			9.06693		74.30495		9.07299	74.26003		15.97	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,207.97000		1.20797		1,203.93000	1.20393	1,207.970	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,831.02000		1.83102		1,823.70000	1.82370	1,831.020	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,450.23000		2.45023		2,439.65000	2.43965	2,450.230	15.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,621.52000		2.62152		2,610.05000	2.61005	2,621.520	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,799.22000		2.79922		2,786.83000	2.78683	2,799.220	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,232.50000		2.23250		2,261.19000	2.26119	2,232.500	15.97	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,556.52000		1.55652		1,580.25000	1.58025	1,556.520	16.12	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,379.64000		1.37964		1,401.80000	1.40180	1,379.640	16.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	764.42000		0.76442		779.85000	0.77985	764.420	16.41	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	703.01000		0.70301		717.62000	0.71762	703.010	16.44	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	645.96000		0.64596		659.78000	0.65978	645.960	16.47	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.13684		75.45595		9.14290	75.41160		16.40	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 07/08/2014	Bond Future			172.13488		172.13488		172.07935	172.07935			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.69645		172.69645		172.64090	172.64090			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 07/08/2014	Bond Future			130.94365		130.94365		130.90466	130.90466			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.92246		132.92246		132.88358	132.88358			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 07/08/2014	Bond Future			135.31439		135.31439		134.99084	134.99084			0.00	0	20,029.00
R212	On 06/11/2014	Bond Future			137.35926		137.35926		137.03156	137.03156			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 07/08/2014	Bond Future			8.85237		87.19541		8.87362	87.03426		12.48	192,265,879.05	2,205	24,963.00
R213	On 06/11/2014	Bond Future			8.93035		84.96136		8.95219	84.79826		13.93	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.00750		86.27713		9.02982	86.11302		14.27	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/08/2014	Bond Future		9.08926	77.11009		9.10027	77.02420		14.80	9,715,871.34	126	6,032.00
R214	On 06/11/2014	Bond Future		9.16158	74.97781		9.17285	74.89107		16.58	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	3,153.28000	3.15328		3,118.11000	3.11811	3,153.280	16.55	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	1,217.33000	1.21733		1,248.35000	1.24835	1,217.330	16.95	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.23301	76.13904		9.24444	76.05225		16.98	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 15/09/2014	Foreign Exchange Future		20,971.61000	20,971.61000		21,101.45000	21,101.45000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.93040	4.93040		4.94400	4.94400		8.27	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.91520	4.91520		4.92560	4.92560		9.17	0.00	0	0.00

Total for Derivatives : **1,170,718,783.33** **107,328** **3 708 137.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.93601			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.17500	103.38839		7.17500	103.36859			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.01137			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.72500	104.49686		8.72500	104.47262		68,055,000,000,000.00	7,800,000,000	4,200,000,000.00	
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.42970			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.42000	102.21241		9.42000	102.18671			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.67963			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.77689			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.59000	96.25768		9.59000	96.23319			0.00	0	100,000,000.00
AB06	On 27/03/2015	Spot Bond		7.27500	102.59867		7.27500	102.57875		2,336,002,500,000.00	321,100,000	160,800,000.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.12310			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.87000	104.99708		8.87000	104.97233		8,870,000,000,000.00	1,000,000,000	500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond		1.28000	137.54896		1.28000	137.48500			0.00	0	110,000,000.00
ABCP13	On 07/12/2023	Spot Bond		2.23000	128.01087		2.23000	270.42288			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
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64416			0.00	0	2,057,500.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58280			0.00	0	120,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.17770			0.00	500,000,000	500,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.18501			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.18975			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.50672			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.60578			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.45571			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.93500	105.66183		7.93500	105.63950			5,871,900,000,000.00	740,000,000	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66312			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.64500	102.72746		7.64500	102.70636			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.13789			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65292			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.72351			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.53724			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.79440			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01939			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.02266			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49086			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.02475			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.93000	129.83341		2.93000	129.76732			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.99038		4.03000	117.92679			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.41941		4.78000	104.36087			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	107.22835		5.95000	107.16489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS2A	On 13/07/2016	Spot Bond	11.27000		114.58376		11.27000	114.54905			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.41145			0.00	0	2,900,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89750			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.89316			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.88800			0.00	0	6,800,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.53000		112.04486		4.53000	111.98289			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		56.24742		100.00000	56.11116			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000		170.81391		1.97000	170.73130			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		159.79757		2.76000	159.71687			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000		173.00030		2.00000	172.91646			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000		105.18053		7.91000	105.18053			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000		183.27010		1.79000	183.18236			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.26625		75.18105		8.26625	75.16469			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.26625		75.18105		8.26625	75.16469			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.01478			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.92000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	92.73000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.49000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	88.81000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	88.26000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.51417			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.40611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.68000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.18500	100.86078		7.18500	100.84159			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	100.00000		0.00000	88.65000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.58000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.08000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98081			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.46500	110.68554		7.46500	110.66349			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47957			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	85.78000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.52000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	95.82307		2.54000	107.36207			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	101.89800		2.49000	156.84813			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	116.59627		2.39000	208.56456			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	84.96000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.76000	90.89938		9.76000	90.87585			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	100.00000		0.00000	94.34000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.03987			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	90.73000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.29000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		106.41012		9.63000	106.38278			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	110.22000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70500		105.85043		9.70500	105.82303			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.12500		89.81594		9.12500	89.79404			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.67000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76000			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	9.80000		105.14749		9.80000	105.12001			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.48000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.31443			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.20198			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.47000		107.13616		8.47000	107.11201			24,063,270,000,000.00	2,841,000,000	1,420,400,000.00
ABS11	On 09/04/2021	Spot Bond	9.13000		103.50239		9.13000	103.47715			9,130,000,000,000.00	1,000,000,000	1,000,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.12500		102.21752		7.12500	102.19807			7,267,500,000,000.00	1,020,000,000	630,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.05000		96.73649		9.05000	96.71309			10,684,430,000,000.00	1,180,600,000	590,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500		94.69641		9.92500	94.67148			19,850,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.82500		105.02064		7.82500	104.99873			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000		216.67134		2.04000	274.38932			0.00	0	50,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.22000		126.97715		1.22000	129.74902			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		128.66147		2.10000	131.18189			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00302	100.00000	0.00301				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.87216	100.00000	46.75737				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.62500	105.84120	11.62500	105.80870				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.99369				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.57868	100.00000	3.57001				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.01865				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.37206				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	21.33062	100.00000	21.27895				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.96872				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.70594	11.00000	63.68772				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.33062	100.00000	21.27895				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	100.00000	0.00000	100.13430				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14758				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12837				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13238				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13414				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.32248				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.32248				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.34230				0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.12519				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.34230				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.30265		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	89.88650		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.12287		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.99974		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.13002		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.13380		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.13537		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.13218		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.12520		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.57000	101.94163	9.57000	101.97943		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.27336		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.95596		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	100.00000	0.00000	83.61175		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	163.80532		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	163.85252		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.12831		0.00		0	0.00	
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75880		0.00		0	0.00	
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.75880		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.62967		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.12429		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.12333		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.17124		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.51267		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.17142		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.90903		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.87108		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.16246		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.07206		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.69268		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.12881		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12644		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11359		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11083		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11618		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12612		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12047		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11407		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11586		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	102.72036	10.23000	102.69251		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.11746		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11488		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	118.85004		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.66500	100.70712	9.66500	100.68115		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12556		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	113.89071	1.75000	113.85526		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11569		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.11583			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12309			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.12705			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11913			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.12625			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70978			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09452			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.04817			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11770			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34714			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.12625			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12268			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.12935			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.13143			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.11472			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.11715			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.13200			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.13200			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13969			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.12388			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14002			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.45805			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13969			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	92.79732			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.13473			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.13337			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.70607			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.56137			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.11595			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.11484			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.69337			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.11785			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.11833			0.00	20,000,000	10,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.12309			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.11610			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.11595			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.12690			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97732			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25397			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.51574			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	98.38274		100.00000	98.11828			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.78920		100.00000	14.75337			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.69628			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76858			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.81668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.30141			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.43433			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.61146			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.25961			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.20500		98.54365		8.20500	98.52200			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.63170			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.90442			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.64500		102.15495		8.64500	102.13147			2,593,500,000.00	300,000	300,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000		115.31045		9.40000	115.28151			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		97.15302		100.00000	96.80851			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.27500		108.86320		7.27500	108.84205			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		94.88521		100.00000	94.64439			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.50000		99.13107		9.50000	99.10607			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.29702		100.00000	13.26759			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.23000		98.98248		10.23000	98.95565			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		161.59698		2.74000	161.51548			0.00	0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34458			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.34719			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.36696			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.36811			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		100.00000		0.00000	100.26625			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.78730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.10816			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.11913			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12087			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41022			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	100.00000		0.00000	104.93000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.36432			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.26617			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.10800			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10641			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95684			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.13500	104.60726		9.13500	104.58173			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.84150			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.27378			0.00	0	60,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.58608			0.00	2,400,000,000	1,200,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.00968			0.00	400,000,000	150,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.79716			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.70000	99.90367		9.70000	99.87782		19,400,000,000,000.00		2,000,000,000	1,011,600,000.00
BAW2	On 02/10/2015	Spot Bond	7.43000	107.74640		7.43000	107.72493			4,458,000,000.00	600,000	10,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.86943			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.88169			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.62500	102.29218		7.62500	102.27124			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.02000	104.86110		9.02000	104.83582			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.15649	101.80812		11.15649	101.20317			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.12165	100.24409		11.12165	100.13331			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.16533	100.17490		11.16533	100.08325			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.88993			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.20388	100.12161		11.20388	100.00595			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.97518	99.35191		11.97518	99.31669			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.88728			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.88728			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.88735			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.40649	99.36144		11.40649	99.49698			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.33313	100.91049		11.33313	100.03322			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.12165	100.24409		11.12165	100.13331			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.27165	100.36489		11.27165	100.15183			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.43876	95.56762		10.43876	99.81760			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.89316			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.88771			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.88771			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.89372			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.66054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond	10.85718	99.03365		10.85718	99.35951			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.79500	98.14615		11.79500	98.11482			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89099			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.72000	70.64523		11.72000	95.88554			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	97.73193			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.90347			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	87.07800		9.28000	99.89924			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.88935			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53500	67.47311		11.53500	95.80419			0.00	0	1,000,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89262			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88989			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88989			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	97.49764			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.89394			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89504			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.18047			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	97.63677			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89504			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89372			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89913			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.89513			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92574			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.15649	101.73725		14.15649	101.15119			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.39636	99.80137		15.39636	99.75671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond		14.28710	99.76621		14.28710	99.76743			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.85437			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.85437			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.85437			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.84891			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.87350			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	17.52725		100.00000	17.49399			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.55301		100.00000	18.50758			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.88533		100.00000	16.84397			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.42304		100.00000	10.39751			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.42388		100.00000	10.39862			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.60196		100.00000	12.57109			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.91938		100.00000	10.89263			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22319			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20875			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	6.77658		100.00000	6.74306			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	6.77658		100.00000	6.74306			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.94000	104.18684		1.94000	176.86949			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.32000	92.87620		8.32000	145.37659			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.32000	94.16716		8.32000	145.73067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.70500	96.88431		8.70500	96.86176			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.36415			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.11860			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.13500	98.53328		8.13500	98.51193			1,627,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04269			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29048			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31705			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40561			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49414			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74162			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.81835		100.00000	15.77961			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08369			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13794			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16118			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16893			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26187			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38570			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.47308		100.00000	15.43518			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.47308		100.00000	15.43518			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17164			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18503			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18868			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.57000	103.01148		8.57000	102.98799			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21894			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.99500	104.29550		6.99500	104.27566			979,300,000,000.00	140,000,000	70,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.21280			0.00	0	60,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.30058			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.77299			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.04996			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.63071			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.73290			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62092			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.65282			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.71075			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95099			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.35241			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	55.84383		100.00000	55.70855			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.57836		100.00000	20.52796			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17638			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.79438			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44500	103.79019		7.44500	103.76956			1,489,000,000.00	200,000	200,000.00
CBL08	On 02/11/2016	Spot Bond	9.67000	111.22056		9.67000	111.19202			5,224,701,000,000.00	540,300,000	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.72457			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32000	103.46778		9.32000	103.44217			11,565,188,000,000.00	1,240,900,000	820,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	11.44500	103.03131		11.44500	103.00015			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.54583			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.69500	104.12801		11.69500	104.09532			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.94549			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.56000	100.71040		9.56000	100.68485			12,428,000,000.00	1,300,000	800,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.95699			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.13500	99.71948		12.13500	99.68703			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14102			0.00	45,000,000	15,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.25220			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.01798			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.45000	92.79300		10.45000	92.76732			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000	114.18537		10.15000	114.15449			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000	110.50428		10.00000	110.47483			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.33000	115.35554		9.33000	115.32695			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51480			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.92000	103.13648		11.92000	103.10403			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.04650			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.97305			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.27050			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	102.44755			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.80001			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49456			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.56356			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.32240			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.39588			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.98943			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.12840			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17178			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24072			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	99.89108		10.11000	99.86387			0.00	0	0.00
CLN185		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24072			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.78869			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	119.20330		2.76000	119.14301			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	116.23185		3.14000	119.11791			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.64872		8.25000	102.62616			0.00	0	0.00
CLN196		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24072			0.00	0	0.00
CLN197		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24072			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	124.40363		3.10000	118.69761			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	124.15645		2.40000	118.46399			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18173			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.60189			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.41412			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.52500	101.62144		8.52500	101.59826			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.72885			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.70522			0.00	0	5,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.34852		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.36135		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.57500	101.72919	8.57500	101.70585		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.57500	101.72919	8.57500	101.70585		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.62500	100.53801	8.62500	100.51482		0.00		0	0.00	
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.13161		0.00		0	0.00	
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.14539		0.00		0	0.00	
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.35816		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.35816		0.00		0	0.00	
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.25885		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.86380		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13361		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.62160		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.66092		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	103.15361	9.35000	103.12758		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	103.15361	9.35000	103.12758		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.62153		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.62321		0.00		0	0.00	
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	93.24555		0.00		0	0.00	
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.01163		0.00		0	0.00	
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17432		0.00		0	0.00	
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.99248		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34710		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.34710		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34710			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34710			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34710			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.40475			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51234			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63481			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63481			0.00	250,000,000	250,000,000.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63481			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.63481			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.51197			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.46500	103.10536		9.46500	103.07945			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.72533			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.77346			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.15011			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.93268			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56297			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56249			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59393			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.70810			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.74727			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80402			0.00	150,000,000	150,000,000.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.99812			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01155		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.98182		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.11753		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13574		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13574		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13574		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13574		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.38073		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.12353		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25808		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99980		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.22377		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91052		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99981		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.76776		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.14075		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91057		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91057		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90466		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	124.11301		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.61667		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	125.13661		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	123.46490		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	122.52967		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.61597			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.15778			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.99126			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.04000	93.05141		11.04000	93.02423			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.56000	94.58787		11.56000	94.55898			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90903			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.14157			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.96822			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33146			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.32498			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.34998		8.80500	101.34360			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.12388			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.99920			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.93583			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12973			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.13211			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.14126			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.17111			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.04140			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.04140			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.04140			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.14772			0.00	0	0.00
CLN334		On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.17532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90903		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.79365		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	106.91166		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25395		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.16435		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90849		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18801		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.15391		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.11717		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.13684		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24142		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.92499		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91122		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.17383		0.00		0	0.00	
CLN351	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.81778		0.00		0	0.00	
CLN352	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.81778		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.58608		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.18665		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	100.00000	0.00000	100.87940		0.00		0	0.00	
CLN357	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.85066		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.21771		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32293		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.11245		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN361		On 20/03/2024	Spot Bond	10.55000	100.13158	10.55000	102.71833			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.22000	102.13681	10.22000	104.72519			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.00442			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.29253			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.36000	103.61967	12.36000	106.79376			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.34723			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.39000	106.62847	12.39000	106.51738			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.82000	105.96219	10.82000	105.85885			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.34723			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.29469			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.15070			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.13858			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.73119			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.12388			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90499			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.75000	102.74614	9.75000	102.64838			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88296			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13732			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	38.61941	7.01000	39.23027			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	153.96341			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	8.70500	96.88431	8.70500	135.26590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.32000	33.09668		8.32000	145.37659			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	33.51233		8.32000	145.73067			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.79095			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.71221			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70413			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.70413			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.13318			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.12423			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12604			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12625			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33146			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.11452			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.12071			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11992			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.72742			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.65167			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.07500	108.89160		9.07500	106.42739			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.02000	100.46545		9.02000	100.44123		12,808,400,000,000.00	1,420,000,000	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.36000	111.30733		10.36000	111.27662			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.42500	103.72301		8.42500	103.69963			0.00	0	150,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.95000	106.78558		9.95000	106.75740			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	10.00000	101.60805		10.00000	101.58097			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.35000	95.05224		10.35000	95.02604			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.05000	96.39212		11.05000	96.36380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	11.05000		89.37900		11.05000	89.35273			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.73626			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.60210			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48893			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08310			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.27000		97.97779		11.27000	98.32208			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.63457		100.00000	11.60639			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.12229			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.29500		97.63853		8.29500	97.61696			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.50742			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.37536			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.58995			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		72.74506		100.00000	72.60517			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34070			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.86979			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.34934			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.16404			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.14710			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	102.35659			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.47136			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.90000		100.88243		8.90000	100.85843			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.30500		114.34984		7.30500	114.32742			9,642,600,000,000.00	1,320,000,000	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	8.59000	107.40477		8.59000	107.37982			63,769,016,919,000.00	7,423,634,100	4,011,534,100.00
DV23	On 27/02/2023	Spot Bond	9.10000	108.60734		9.10000	108.58064			70,446,259,520,000.00	7,741,347,200	4,071,047,200.00
DV24	On 18/02/2024	Spot Bond	9.21000	106.45529		9.21000	106.42882			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.78000	106.03810		9.78000	106.01014			5,868,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.29578			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	100.00000	77.27445		100.00000	77.03144			0.00	0	80,000,000,000.00
DVC005	On 23/06/2015	Spot Bond	100.00000	53.49123		100.00000	53.32240			0.00	0	40,000,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.69140			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14365			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.24000	130.24099		8.24000	130.21194			33,136,665,600,000.00	4,021,440,000	2,027,400,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14021			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	102.89726		0.10000	133.90112			2,000,000,000.00	20,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000	123.11675		1.92000	123.05742			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	110.58603		1.93000	110.53270			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500	109.72527		2.07500	109.67183			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	101.37471		2.09000	101.32534			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.85000	107.55059		9.85000	107.52202			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.70000	108.05962		9.70000	108.03180			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.10000	101.14160		10.10000	101.11453			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.47000	91.50944		10.47000	95.03349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.63000		102.33222		10.63000	102.16773			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75336			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.53907			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.23378			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.87701			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.66904			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.67415			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		79.45281		100.00000	79.28590			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		96.30607		100.00000	96.05263			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		55.98547		100.00000	55.81068			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.77201		3.00000	129.70567			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.48500		101.19527		11.48500	101.16406			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.07055			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.36646			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.14850			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.11500		97.34418		10.11500	97.31795			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.83842			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.61007			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.86692			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.80001			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.77630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.88232			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.85261			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.74334			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76402			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72023			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.75082			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.71411			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.73961			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.88500	103.46533		6.88500	103.44620		2,754,000,000,000.00		400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.87500	106.15320		7.87500	106.13080		195,737,224,725,000.00		24,855,520,600	12,955,350,000.00
ES23	On 25/01/2023	Spot Bond	8.65000	112.27088		8.65000	112.24461		51,409,025,135,000.00		5,943,239,900	3,091,292,200.00
ES26	On 02/04/2026	Spot Bond	8.91000	94.19251		8.91000	94.17007		133,721,481,366,000.00		15,008,022,600	4,312,238,200.00
ES33	On 15/09/2033	Spot Bond	9.64500	83.49716		9.65000	83.43874		968,036,468,493,000.00		00,366,663,400	14,803,800,000.00
ES42	On 25/04/2042	Spot Bond	9.84000	88.76246		9.84000	88.73917		167,280,000,000,000.00		17,000,000,000	8,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.78421			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.80984			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.63597			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40116			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53170			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.40248			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.96704			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.73927		100.00000	11.71082			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.42434		100.00000	11.39667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.17021			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.17712			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.19088			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.20457			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.72500	102.98207		6.72500	102.96338			11,432,500,000,000.00	1,700,000,000	850,000,000.00
FRB05	On 21/12/2018	Spot Bond		9.53500	96.43046		9.53500	96.40592			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.28600			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.28593			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.32210			0.00	0	130,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.92258			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.53044			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.53950			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.45000	97.63913		10.45000	98.45996			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.33500	102.47971		11.33500	102.44884			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.60480			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.20000	129.49081		2.20000	130.29556			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.07000	129.58927		2.07000	273.75845			0.00	0	150,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.25000	103.83796		2.25000	110.32467			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.47000	102.13182		2.47000	157.20813			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.28000	118.48207		2.28000	211.93846			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.73500	110.36115		7.73500	110.33839			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.89400	61.36395		7.89400	60.72029			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47300	39.23592		9.47300	38.34770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.71000	37.95195		9.71000	37.05070			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	62.44024		100.00000	62.32177			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97583			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94918			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.94918			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.61932			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.93334			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14931			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.25112			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12846			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14162			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.14490		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.14490		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24749			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13969			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	100.00000		0.00000	100.13290			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15169			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	100.00000		0.00000	100.13732			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.11645		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14630			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	100.00000		0.00000	100.18121			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17575			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.82400		100.09221	13.79048			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12420			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.30482			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.14839			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.16671			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.87413			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.64416			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.13832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.13995			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.12728			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.13020			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.17185			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.12784			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		57.78884		13.22500	57.76841			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12023			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12039			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17985			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.12610			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500		94.98993		3.49500	98.22339			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.13179			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.13179			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.74422			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.90903			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.18961			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.69362			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.12388			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.12087			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.27884			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.14236			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.91532			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.26516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.39019			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16404			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12894			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16387			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11944			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14470			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.13020			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.13020			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17169			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.68651			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.78423			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50015			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50015			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.13779			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48756			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48117			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46861			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47282			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49658			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35344			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49658			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34772			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.11470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	100.18768		8.75000	101.20678			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11906			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.50220			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13875			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13798			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35694			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26864			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	118.53390		3.44000	119.85633			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.14055			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.14199			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	108.99384		3.42000	120.01690			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	99.63803		1.56000	125.96856			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	106.18098		3.44000	119.85633			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	103.26369		2.54000	125.56496			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	104.08910		2.61000	130.78198			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42948			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	94.96044			0.00	0	1,300,000,000.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.27575			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.28057			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.12196			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.13962			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.34259			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.16327			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13385			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.25644			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13369			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.11807			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.59735			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.20598			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.16559			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.22987		100.00000	9.20751			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.33662		100.00000	22.28251			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.62095		4.68000	147.53892			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.57520			0.00	0	9,993,400,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.93670			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.10350			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.98906			0.00	3,000,000,000	1,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.61844			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.96284			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.10903			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.13028			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.71993		2.18800	96.78411			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.14675		2.44000	131.95517			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.24244			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.84677		10.38000	101.81810			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.84677		10.38000	101.81810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.96098			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.34075			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		98.15662		2.58000	106.56048			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		202.48717		2.59000	202.59660			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		107.12951		2.55000	107.13276			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.36848			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		201.61428		2.62000	201.71949			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.47418			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		108.96704		2.35000	109.29279			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		104.76250		2.64000	105.42700			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		124.63751		2.58000	263.29418			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		129.48994		2.08000	273.54854			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		122.57157		2.80000	258.92839			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		102.34999		2.57000	127.07524			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.18968			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		131.24589		2.10000	127.17078			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40227			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.65665			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.08035			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.52661		2.42000	106.47371			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.59284		104.97509	17.54833			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.46724		101.07593	21.41472			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.37805		100.44759	14.34308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		19.98828		100.76967	19.93953			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	2.11000		114.68491		2.11000	114.62902			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		98.83750		2.21000	110.74049			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.46988			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		98.55908		2.24000	110.42846			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.66871			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000		127.52233		2.28000	341.31774			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.05024			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.99119			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.94391			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.62706			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.53531			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.63689			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.74500		103.17817		5.74500	103.16209			20,796,900,000,000.00	3,620,000,000	28,510,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.68500		103.89706		6.68500	103.87850			1,337,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.60500		103.03477		7.60500	103.01387			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.02000		103.71945		8.02000	103.69729			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.24500		109.32431		8.24500	109.30018			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.78000		101.96232		8.78000	101.93852			13,177,902,000,000.00	1,500,900,000	750,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.98000		100.97229		8.98000	100.94806			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.56000		91.97258		9.56000	91.94925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.68000	107.42760		9.68000	107.39986			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.98000	98.13841		9.98000	98.85047			9,980,000,000,000.00	1,000,000,000	560,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.27000	97.19848		10.27000	97.17159			0.00	0	130,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.48500	78.91070		10.48500	78.88867			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	100.00000		0.00000	100.10426			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.10832			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.10994			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.11393			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.12037			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.12518			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.14602			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62820			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.66133			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.69131			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.69836			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.71836			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.74839			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.77341			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.88337			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.83274			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.58863			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.37000	102.24573		9.37000	102.22015			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT29	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.85123			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.47866			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.15880			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.18400			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23270			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29313			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.37700			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	100.00000		0.00000	100.34401			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.64976			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.42587			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.50253			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.64078			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.30029			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.76218			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		100.00000	9.89518		100.00000	9.86429			0.00	0	49,900,000,000.00
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	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.55779			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.51612			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.72120			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25892			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.09022			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.10407			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.01833			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.80347			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32606			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.10293	102.29390		8.10293	99.53293			0.00	0	60,000,000.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.38809			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.45563	102.35576		8.45563	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.46783			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.90586	102.43856		8.90586	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.56525			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.46223			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.61255			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.67134			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.81529			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.52743		9.89000	103.49982			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.33000		110.62384		8.33000	110.59891			14,994,000,000.00	1,800,000	151,300,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		131.59506		1.87000	277.99720			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000		134.48520		1.88000	284.10259			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.62000		100.47562		9.62000	100.44955			4,810,000,000.00	500,000	2,517,780,000.00
HWAY35	On 31/07/2035	Spot Bond	9.63000		100.33621		9.63000	100.31015			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		51.32433		100.00000	51.20000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.65558		100.00000	16.61523			800,000,000,000,000.00	8,000,000,000	4,000,000,000.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		97.65481		100.00000	97.31337			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.66195		100.00000	44.55256			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.79758		100.00000	22.74174			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.71763		100.00000	14.68198			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		54.46735		100.00000	54.33540			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.36123		1.60000	117.30559			45,919,360,000,000.00	28,699,600,000	96,097,328,100.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.33381		1.82000	122.27508			84,778,148,000,000.00	46,581,400,000	68,102,333,300.00
I2046	On 31/03/2046	Spot Bond	1.91000		121.07927		1.91000	121.02092			7,640,000,000.00	4,000,000	96,575,149,500.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.43093		2.00000	126.36960			52,610,000,000,000.00	26,305,000,000	30,119,256,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.30000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.62500		104.83308		7.62500	104.81176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88932			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.03451			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.12500		104.84344		8.12500	104.82075			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.27000		108.20798		8.27000	108.18416		6,616,000,000,000.00	800,000,000	150,000,000.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.72273			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000		118.45716		4.53000	118.39163			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.94500		103.55970		7.94500	103.53741			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.96754			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.02405			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000		102.61033		1.38000	129.23287			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		105.15616		2.17000	130.56073			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.27875			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.12694			0.00	0	60,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.39000		103.22667		8.39000	103.20348			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.59173			0.00	0	60,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.78922			0.00	0	10,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.79827			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.96500		96.62887		8.96500	96.60571			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.43000		94.00226		9.43000	93.97834		5,658,000,000,000.00	600,000	400,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.53470			0.00	0	19,900,000.00
IBL49	On 02/04/2018	Spot Bond	8.47000		98.10984		8.47000	98.08761			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.48000		101.92285		9.48000	101.87203			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05255			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.08361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.88500	101.72934		7.88500	101.70761			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.74500	101.13356		8.74500	101.10965			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.19974			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.81228			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		8.04000	104.25538		8.04000	104.23268			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.70500	105.18235		8.70500	105.15759			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.85000	106.14221		9.85000	106.11401			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.92940			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.16335			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00442		100.00000	0.00441			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19206			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.24528			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.10000	97.89008		9.10000	97.86629			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.93539		5.00000	100.92177			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.93539		5.00000	100.92177			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.02567		5.00000	102.01175			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.93539		5.00000	100.92177			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.13645		4.00000	101.12557			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.50982			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.47481			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.89700			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	108.22091		9.20000	108.19432			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.91774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91774			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.86697			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.52682		100.00000	7.50859			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.16874			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.93689			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.81278			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.62500	101.99826		9.62500	101.97221			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.55928			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.26981			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.66661			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	68.64167		100.00000	68.64167			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	98.51651		100.00000	98.25519			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	96.71594		100.00000	96.46408			0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000	94.98774		100.00000	94.74481			0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000	98.41270		100.00000	97.63779			0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	95.15039		100.00000	94.41279			0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	90.22223		100.00000	89.55883			0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	85.77465		100.00000	85.17483			0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	81.74497		100.00000	81.20000			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	95.86777		100.00000	96.50819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN437U	On 09/09/2014	Spot Bond	100.00000		91.98437	100.00000	91.27131				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		97.13453	5.90000	97.13453				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	5.90000		99.93538	5.90000	99.87085				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000		99.82251	5.90000	99.75812				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.59072	6.00000	99.52555				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.36299	6.00000	99.29811				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000		99.24951	6.00000	99.18478				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		99.00722	6.10000	98.94173				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000		98.77840	6.10000	98.71321				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.90617				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.15649		101.15408	11.15649	100.74616				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.15649		99.70294	11.15649	99.73567				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.02102				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.44964				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.49664	6.50000	101.47890				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.13574				0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.92841				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	91.80847				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.17172				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33765				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.06616				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.56656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING233	On 25/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.10003			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.09923			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.19642			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.89148			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77355			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.66598			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.65825			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.48790			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.63952			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24326			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.52438			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		100.00000	69.39269		100.00000	69.26513		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.89372			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.49791			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94644			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.68345			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.43607			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46590			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48583			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.63500	102.18295		8.63500	102.15935			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.18751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL10	On 20/05/2021	Spot Bond		9.65000	99.56278		9.65000	99.53728			19,300,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21654			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.87000	104.91522		8.87000	104.89048			9,757,000,000.00	1,100,000	700,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.79171			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.58832			0.00	0	80,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.06283			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.76940			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.02266			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.80500	101.75119		8.80500	101.72724			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.95054			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.46768			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.26000	97.70867		3.26000	121.31042			0.00	0	20,000,000.00
IV019	On 31/03/2028	Spot Bond		3.65000	137.59182		3.65000	137.51907			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.87082			0.00	0	60,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.72359			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.61323			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.31773			0.00	0	50,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.97866			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.60000	96.48252		3.60000	97.27356			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.60000	96.40209		3.60000	102.95193			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.35881			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.03275			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.26981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.53500	112.02844		10.53500	111.99719			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48633			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	137.59182		3.65000	137.51907			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	99.84202		100.00000	99.57362			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	97.99526		100.00000	97.73669			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	96.22135		100.00000	95.97207			0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	94.50311		100.00000	94.26264			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	93.68654		100.00000	92.97138			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	88.90511		100.00000	88.26087			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	96.79470		100.00000	96.15789			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.53366			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.24849			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.65896			0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	97.13453		5.90000	99.95153			0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.90311		5.90000	99.83862			0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.79030		5.90000	99.72596			0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.67775		5.90000	99.61355			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.33054		6.00000	99.26571			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.86000		6.10000	98.79470			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.74579		6.10000	98.68065			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.96300			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17412			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.55051			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.85678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC012	On 09/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.83303			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.68840			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75063			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.47921			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.46599			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47596			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.49589			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40619			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31720			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.16592			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14034			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.82105			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.56835			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.56247			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.86338			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38114			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.22342			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.03965			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.67890			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.13000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	60.57151		100.00000	60.42476			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.18925			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	63.82670		100.00000	63.67039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.96619			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		22.94059		100.00000	22.88502			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.53967			0.00	20,000,000	20,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		88.46154		100.00000	88.24940			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		86.90619		100.00000	86.70456			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		62.68070		100.00000	62.52719			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		70.98373		100.00000	70.84905			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.07816		100.00000	61.92778			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		55.88368		100.00000	55.74830			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26771			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.27787			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	100.00000		1.55529		100.00000	1.54917			0.00	0	25,000,000,000.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		89.03226		100.00000	88.74598			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.65748			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.36698			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.70000		139.55772		8.70000	139.52542			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.36154			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.15769			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.58487			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57723			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.15021			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.97000		99.34253		8.97000	99.31845			24,593,049,000,000.00	2,741,700,000	1,380,800,000.00
LGL03	On 03/04/2018	Spot Bond	9.12000		71.46121		9.12000	97.09819			0.00	0	30,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.58000		101.45472		9.58000	101.42850			5,748,000,000.00	600,000	10,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38084			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.62500	100.49871		10.62500	100.47029			22,100,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41549			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.74558			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.79510			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.85444			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.30938			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond		0.00000	100.00000		0.00000	98.81566			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.17680			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.53311			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.07648			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	98.79789			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	68.60902		100.00000	68.48030			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	88.46154		100.00000	88.24940			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.06529			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.05217			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	82.69663		100.00000	82.51121			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	98.41270		100.00000	97.63780			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond		100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44283			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.60082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34218			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.47653			0.00	0	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.91022			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.22576			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.27477			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58032			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.76785			0.00	40,000,000	20,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91430			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.23917			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32407			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	60.90155		100.00000	60.75402			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	21.22740		100.00000	21.17597			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	51.82470		100.00000	51.69915			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.88500	102.33027		8.88500	102.30596			2,133,288,500,000.00	240,100,000	120,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.77500	102.25377		8.77500	102.22978			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.27807			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.25887			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36624			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.48043			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.49097			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54365			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.21946			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.38270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		8.20500	102.71051		8.20500	102.68795			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.95500	101.20454		8.95500	101.18005			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.77500	101.01566		9.77500	100.98904			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.41000	101.57467		6.41000	101.55736			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.10911			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.11314			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.78000	102.09952		9.78000	102.07270			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.64000	103.36454		7.64000	103.34348		76,249,492,000,000.00	9,980,300,000	4,990,000,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55384			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		9.13000	99.76704		9.13000	99.74271			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.17800			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.65000	105.63630		9.65000	104.75191		7,720,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.98676		100.00000	13.95288			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53191			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.83000	99.74158		8.83000	99.71803		1,064,898,000,000.00	120,600,000	60,200,000.00	
MTN02	On 13/07/2014	Spot Bond		5.89500	104.82412		5.89500	104.80724		121,437,000,000.00	20,600,000	600,000.00	
MTN03	On 13/07/2015	Spot Bond		7.72500	105.86966		7.72500	105.84750		2,781,000,000,000.00	360,000,000	200,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.77000	108.17425		8.77000	108.14860		8,777,893,000,000.00	1,000,900,000	518,600,000.00	
N4A211	On 14/08/2020	Spot Bond		100.89771	6.55499		100.89771	6.53898			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.64176		100.61875	6.62558			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.82317			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.83479			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84046			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91062			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.99218			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.42034		100.00000	0.41932			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.42034		100.00000	0.41932			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.21500	95.36142		9.21500	95.33808			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.57500	101.65570		7.57500	101.63482			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.30000	98.90726		9.30000	98.88283			0.00	0	119,700,000.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.29025			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.10000	103.90917		9.10000	103.88404			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75692			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.55000	103.74012		9.55000	103.71383			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.02132			0.00	0	0.00
NBK14A	On 25/06/2021	Spot Bond	9.29000	100.02495		9.29000	9.29000			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.84097			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.07151			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40753			0.00	0	2,500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.68936			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.10562			0.00	400,000,000	350,000,000.00
NBK19B	On 26/06/2017	Spot Bond	100.00000	15.88377		100.00000	100.00000			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	100.00000	8.48952		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.32500	106.65007		7.32500	106.62921			17,258,432,500,000.00	2,356,100,000	1,878,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.76472			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.78500	114.06681		8.78500	114.04017			7,210,728,000,000.00	820,800,000	410,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.87500	34.39976		10.87500	34.39003			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.52500	103.47016		7.52500	103.44927			14,578,182,500,000.00	1,937,300,000	1,268,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34376			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.41446			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.87500	104.78948		7.87500	104.76748			6,778,012,500,000.00	860,700,000	430,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01024			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44366			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.99093			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.70707			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53987			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50517			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.35402			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47876			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.26312			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.37281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.18955		0.00		0	0.00	
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.61536		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	86.60532		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18352		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.88711		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.11835		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.11191		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.61548		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10795		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10689		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.10681		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.08510		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.12388		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.04500	103.89682	10.04500	106.51360		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.12309		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.08000	102.63650	10.08000	105.28580		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.12388		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11086		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11103		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.57500	105.13008	8.57500	105.10610		0.00		0	250,000,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.43570		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.65257		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	10.16500	105.25680	10.16500	104.16128		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	101.78546		0.00		3,000,000,000	1,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.82214			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.22000		110.92886		12.22000	110.89311			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	110.97829			0.00	11,000,000,000	13,700,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.56024			0.00	0	80,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.09000		165.80424		2.09000	165.72353			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.83000		106.36967		8.83000	106.34429			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.28389			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.27087			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.46000		105.24435		9.46000	105.35794			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67961			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87383			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.64170			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.66544			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.65122			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.66000		105.24135		9.66000	106.35108			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66550			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.67966			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.67019			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.86000		105.23852		9.86000	105.34780			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.69870			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.68914			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.69388			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.86875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.81115			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.70809			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.64500	113.91640		8.64500	113.89007			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05000	120.36337		9.05000	120.33441			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	171.96190		1.98500	171.87867			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.42000	122.96641		9.42000	122.93549			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.22327			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.11467			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.84061			0.00	195,000,000	105,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01326			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.58238			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.60265			0.00	0	20,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.67653			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.84095			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.80542		100.00000	16.76470			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	43.67752		100.00000	43.57055			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.85500	104.05911		6.85500	104.03995			4,113,000,000.00	600,000	400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.44918		100.00000	15.41175			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.53000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	65.62443		100.00000	65.46370			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81152			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.16218			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.43358			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PNP17	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.48658			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.43500			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.29748			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.08701			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.11857			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.13277			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.16432			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.29993			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.33145			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.23106			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.62500		105.22212		6.62500	105.20330			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.26500		98.64545		6.26500	98.62875			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.09025		8.12000	40.08153			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.63000		111.69781		6.62500	111.68413		3,565,147,920,662,000.00	46,025,327,400	95,480,370,000.00	
R158	On 15/09/2015	Spot Bond	6.62500		111.70392		6.62500	111.68413			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.52500		92.48104		6.52500	92.46491			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.62500		117.75234		6.62500	117.73148			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.45500		86.86011		6.45500	86.84511			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.28500		117.19965		8.30000	117.04502		5,111,516,817,058,000.00	37,962,198,800	97,987,292,300.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.38006		8.04000	37.37201			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		34.90686		7.96000	34.89942			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		284.41772		1.58000	284.28318		64,456,680,966,000.00	40,795,367,700	24,049,706,300.00	
R201	On 21/12/2014	Spot Bond	5.89500		101.47419		5.89500	101.45825		998,741,296,422,000.00	69,421,763,600	65,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.79000	227.90736		1.79000	227.79828			258,153,626,907,000.00	44,219,903,300	49,444,268,200.00
R2023	On 28/02/2023	Spot Bond	8.14000	100.09491		8.15000	100.01277			5,172,028,823,896,000.00	35,384,376,400	23,307,449,500.00
R203	On 15/09/2017	Spot Bond	7.25000	105.13796		7.27000	105.06008			8,421,385,661,725,000.00	61,570,436,100	30,961,534,200.00
R2030	On 31/01/2030	Spot Bond	8.82500	96.31853		8.82500	96.29555			8,173,505,196,215,000.00	26,176,226,200	41,730,400,000.00
R2032	On 31/03/2032	Spot Bond	8.95000	94.32510		8.95000	95.76879			388,430,000,000,000.00	43,400,000,000	35,000,000,000.00
R2037	On 31/01/2037	Spot Bond	9.03500	98.31996		9.03500	98.29596			1,959,702,992,520,000.00	16,901,272,000	46,612,872,000.00
R204	On 21/12/2018	Spot Bond	7.52000	101.92744		7.53500	101.85004			6,514,821,515,216,000.00	66,332,648,300	24,657,196,500.00
R2048	On 28/02/2048	Spot Bond	9.14000	98.75052		9.14000	98.72654			3,691,127,268,440,000.00	03,843,246,000	65,561,000,000.00
R207	On 15/01/2020	Spot Bond	7.76500	100.97161		7.78000	100.88469			5,528,233,438,732,500.00	11,942,490,500	57,461,800,000.00
R208	On 31/03/2021	Spot Bond	7.93500	95.49805		7.95000	95.40335			9,770,592,446,554,500.00	31,328,600,700	55,137,192,900.00
R209	On 31/03/2036	Spot Bond	8.95500	75.76907		8.96000	75.71310			5,215,072,787,383,500.00	82,364,353,700	76,579,069,800.00
R210	On 31/03/2028	Spot Bond	1.75000	170.90936		1.75000	170.82773			64,115,975,000,000.00	36,637,700,000	29,028,196,100.00
R211	On 31/01/2017	Spot Bond	0.68000	131.56884		0.68000	131.50979			77,700,490,564,000.00	14,265,427,300	74,011,365,800.00
R212	On 31/01/2022	Spot Bond	1.57000	136.06046		1.60000	135.71824			187,530,534,000,000.00	19,446,200,000	69,057,181,300.00
R213	On 28/02/2031	Spot Bond	8.81000	86.57998		8.83000	86.40672			8,294,262,790,296,000.00	41,460,021,600	18,761,000,000.00
R214	On 28/02/2041	Spot Bond	9.06000	76.48728		9.06000	76.46887			0,566,118,446,246,000.00	66,238,239,100	56,982,504,200.00
R226C	On 15/09/2014	Spot Bond	5.86500	98.73084		5.86500	98.71517			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.68500	95.39218		6.68500	95.37514			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.52500	92.48104		6.52500	92.46491			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.44500	89.67844		6.44500	89.66298			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.45500	86.86011		6.45500	86.84511			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90000	97.21849		5.90000	97.20321			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.59500	93.81717		6.59500	93.80054			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.46500	90.99209		6.46500	90.97628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.44500		88.17676		6.44500	88.16148			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.50500		85.30076		6.50500	85.28584			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.24500		80.86904		7.24500	80.85332			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.29500		77.91092		7.29500	77.89566			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.54000		74.46504		7.54000	74.44998			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.52000		71.82174		7.52000	71.80725			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.50000		69.28563		7.50000	69.27169			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.49000		66.81663		7.49000	66.80321			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.74000		63.48324		7.74000	63.47007			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.72000		61.19433		7.72000	61.18166			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.87000		58.32894		7.87000	58.31664			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.84000		56.24196		7.84000	56.23014			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.81000		54.24532		7.81000	54.23397			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.78000		52.33470		7.78000	52.32378			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.74000		50.54967		7.74000	50.53918			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.70000		48.84436		7.70000	48.83428			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.24000		44.65722		8.24000	44.64737			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.20000		43.06325		8.20000	43.05380			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.16000		41.54217		8.16000	41.53309			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.12000		40.09025		8.12000	40.08153			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.08000		38.70399		8.08000	38.69561			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.04000		37.38006		8.04000	37.37201			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.00000		36.11534		8.00000	36.10760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond	7.96000	34.90686		7.96000	34.89942			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86766			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.72402			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.87440			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.70635			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.35794		100.00000	17.31589			0.00	0	350,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.43171		100.00000	6.41596			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	17.44044		100.00000	17.39819			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92634			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.30435			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82160			0.00	0	650,000,000.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	100.00000		0.00000	102.35322			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.03241			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70720			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.31020			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73856			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45273			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.06606			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.34068			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.50800			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29928			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.57865			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.35269			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.23931			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87623			0.00	380,000,000	190,000,000.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.85326			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66225			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66225			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.97148			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.96806			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.44963			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.17548		12.35000	107.14001			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.40083			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.04386		100.00000	14.00984			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.89896			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.59080			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.43212			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.29377			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.15533			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		100.00000	49.17813		100.00000	49.02291			0.00	0	5,000,000,000.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.40828		100.00000	2.40251			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	16.37082		100.00000	16.33073			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	24.13934		100.00000	24.08086			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	11.89765		100.00000	11.85420			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	24.09778		100.00000	24.03940			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.75719			0.00	0	0.00

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	100.00000		0.00000	102.45002			0.00	1,560,000,000	780,000,000.00
RW21	On 21/04/2021	Spot Bond	9.25000	105.38053		9.25000	105.35450			14,061,850,000,000.00	1,520,200,000	760,200,000.00
RW23	On 10/12/2023	Spot Bond	9.40000	91.72007		9.40000	101.08636			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.98000	85.37897		9.98000	102.44366			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.70550			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.87500	107.33004		7.87500	107.30752			91,035,000,000,000.00	11,560,000,000	5,780,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.68194			0.00	0	120,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.32000	101.65160		9.32000	101.62630			27,960,000,000,000.00	3,000,000,000	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.36471			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.19476			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.24655			0.00	0	20,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.40323			0.00	0	70,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.37777			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.27500	102.90965		7.27500	102.88967			14,842,455,000,000.00	2,040,200,000	3,743,900,000.00
SBK9	On 10/04/2018	Spot Bond	9.03500	99.76863		9.03500	99.74454			42,646,103,500,000.00	4,720,100,000	2,360,100,000.00
SBN27	On 15/09/2015	Spot Bond	8.08500	109.94276		8.08500	109.91908			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.94500	110.10983		7.94500	110.08652			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.87500	110.19351		7.87500	110.17038			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.67000	101.15239		8.67000	101.12907			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.02000	110.02028		8.02000	109.99677			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.98500	110.06206		7.98500	110.03864			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17642			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.02608			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond		8.32000	103.93984		8.32000	103.91681			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.50166			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.01207			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.05739			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.10000	105.60509		9.10000	105.57942			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.95000	101.84060		9.95000	101.81374			0.00	0	40,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.92334			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11308			0.00	0	2,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.87247			0.00	0	60,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.65697			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.62500	101.76919		8.62500	101.74585		19,850,437,500,000.00	2,301,500,000	1,151,000,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	11.46107		100.00000	11.43542			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.69000	106.24731		9.69000	106.21954		48,450,000,000,000.00	5,000,000,000	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.35637			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		9.20000	98.35404		9.20000	98.32988			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.00000	94.94841		9.00000	94.92570			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.26315			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.95000	99.20500		9.95000	99.17869			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.65000	95.50743		9.65000	95.48298		1,930,000,000.00	200,000	200,000.00	
SBS9	On 07/07/2016	Spot Bond		7.67500	106.60107		7.67500	106.57890		4,456,872,500,000.00	580,700,000	410,400,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.11000	129.19250		2.11000	272.91997			0.00	0	70,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.32500	104.00093		1.32500	129.41001			0.00	0	40,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	104.33000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41447				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	13.81816	100.00000	13.78469					0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	161.36977		0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.95000	113.63937		1.95000	127.41438				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.49664		6.50000	101.47890				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17749				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.92314				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44418				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.30000	98.53919		9.30000	98.51459			4,837,860,000,000.00	520,200,000	260,200,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.19541				0.00	0	2,480,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.55692				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.05982				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00700				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.01231				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.75337		100.00000	14.71763				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28385				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	59.78525		100.00000	59.59858				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.18126				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.92500	106.80585		7.92500	106.78292			27,579,000,000,000.00	3,480,000,000	1,740,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond	9.13500	100.49689		9.13500	101.65736			182,700,000,000,000.00	20,000,000,000	10,000,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.62000	101.28945		8.62000	101.26622			33,100,800,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71701			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.71358			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.02864			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.71852			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.18433			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.37000	102.25387		8.37000	102.23083			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.47753			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.83870			0.00	2,000,000,000	1,000,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.41960			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50000	95.25085		9.50000	95.22671			25,086,650,000,000.00	2,640,700,000	1,300,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51488			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.30534			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.55800	87.85408		9.55800	87.83166			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.62000	87.57760		9.62000	87.55511			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.14000	100.88205		7.14000	100.86298			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.04000	95.57861		9.04000	95.55527			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16726			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.45000	101.75720		8.45000	101.73432			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000	108.93143		2.35000	109.29279			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.48500	98.35059		8.48500	98.32826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN013	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.99867			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.81145			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72000	105.73899		9.72000	105.71158			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45664			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.10196			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.15879			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.06000	77.74549		10.06000	77.72475			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.34172			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.56023			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.79956			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.58998			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.24549			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.13189			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.11536			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.06637			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98375			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.99866			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.93459			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	98.94931			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.52796			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.82035			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.78735			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.76855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.75413			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.75497			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70561			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.64108			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.64132			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.65426			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.55922			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.59112			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.57521			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.59194			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.08500	109.39533		7.08500	109.37452			3,967,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.90000	102.84157		8.90000	102.81711			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	100.42265		100.00000	100.16113			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	94.19777		100.00000	93.95808			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.00159		100.00000	27.93376			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18619			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.00042			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.64362			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45918			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62142			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.10512			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.11078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	97.91336			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.40625			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	100.00000	69.52381		100.00000	69.39163		3,500,000,000,000,000.00	35,000,000,000	35,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.05558			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.87500	105.15172		7.87500	105.12929			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.26139			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.29669			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.45303		7.83000	103.43108			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24196			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28610			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.06671			0.00	0	70,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.24196			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.28610			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	80.64403		7.16000	103.13811			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.37258			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36551			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.53480			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51188			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.20296			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.12399			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.24020			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.29669			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.84895		8.73000	103.77544			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.23489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.28610			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.00500	93.43667		9.00500	100.85474			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.36875			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.43816			0.00	2,600,000,000	1,300,000,000.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.37610			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.35670			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.50952			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53127			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.52423			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.63630			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.08011			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.08713			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.29835			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30147			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.86138		101.06155	6.84442			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.23489			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.52267			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.39375			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.46429			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.20998			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64814			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.27487			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.27487			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.29260			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.30147			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26423			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29260			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.39011			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.39011			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.39011			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53187			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.56730			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52301			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.23084			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.27502			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.25735			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.12500	104.89491		8.12500	104.87209		20,479,875,000,000.00	2,520,600,000	1,260,200,000.00	
TL20	On 22/02/2020	Spot Bond	9.93000	85.57883		9.93000	85.52629			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.11000	104.40190		8.11000	104.37935		124,900,488,000,000.00	15,400,800,000	22,070,700,000.00	
TN20	On 17/09/2020	Spot Bond	9.20000	108.93791		9.20000	108.91128		191,189,847,840,000.00	20,781,505,200	9,290,905,200.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.82257		100.00000	0.81997			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43000	109.89575		9.43000	109.86823		216,512,800,000,000.00	22,960,000,000	10,280,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.52000	103.20060		9.52000	103.17408		323,680,000,000,000.00	34,000,000,000	17,000,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.55000	96.19247		9.55000	96.16808		71,084,519,660,000.00	7,443,405,200	2,322,200,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.93754			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.73759			0.00	3,000,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ1	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.84941			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.83241			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85411			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.85631			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.96318			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.18464			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.65956			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.52561			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.55843			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.27156			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.35961			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.91705		10.00000	99.88941			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.91911		9.75000	99.89216			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.92028		100.00000	9.89384			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.39754			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.42262			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.43653			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.43931			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.51691			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.68705			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.44848			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.76039			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	97.56639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP155	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.56576			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	96.53110			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.28007			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.70668			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	103.27929		0.00000	99.05205			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.16537			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.30201			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.56360			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.12534			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.89685			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.09459			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	94.67119			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	93.97665			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	93.69469			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.89955		100.00000	12.86831			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71194			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.26660			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.20400			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.19993			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.17389			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.05995			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.69847			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.51553			0.00	1,600,000,000	1,600,000,000.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC056	On 25/07/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.34985			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.58008			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.21177			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.51808			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.35000		109.97165		9.35000	109.94435			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43236			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.74736			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.61000		104.46691		9.61000	104.44028			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.98244			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93448			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95140			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98320			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.98460			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92741			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92534			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98500		110.70714		6.98500	110.68649		139,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.16000		243.56356		1.16000	243.45103			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.94500		102.52172		6.94500	102.50270			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.77000		103.87956		7.77000	103.85804		63,714,000,000,000.00	8,200,000,000	4,100,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.09000		104.35471		8.09000	104.33222			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.40500		103.45157		8.40500	103.42842			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.49000		103.34871		8.49000	103.32536		42,450,000,000,000.00	5,000,000,000	2,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.57500	93.68534		6.57500	93.66860			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.93000	99.95128		5.93000	99.93506			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.50500	91.94740		6.50500	91.93132			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91000	97.53631		5.91000	97.52091			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.57500	93.66860		6.57500	93.65186			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.48000	67.96799		7.48000	67.95443			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.19064		100.00000	40.11439			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.27341		100.00000	21.23305			0.00	0	0.00

Total for j-Bonds : 1.34e+017 8,227,276,900 34 556 017 200.00

Grand Total: 1.34e+017 8,227,384,228 34 559 725 337.00