



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: 29/05/2014

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 29/05/2014	Any day expiry	10.44390	10.44390		10.49720	10.49720		10.77	0.00	0	0.00	
\$ / R	On 30/05/2014	Any day expiry	10.42320	10.42320		10.49720	10.49720		10.81	0.00	0	0.00	
\$ / R	On 30/05/2014	Any day expiry	10.35	Put	4.80240	0.00480	3.74030	0.00374	4.802	12.44	0.00	1,500.00	
\$ / R	On 30/05/2014	Any day expiry	10.36	Put	5.92690	0.00593	4.38940	0.00439	5.927	12.11	0.00	2,000.00	
\$ / R	On 04/06/2014	Any day expiry	10.42130	10.42130		10.50390	10.50390		9.80	0.00	0	0.00	
\$ / R	On 04/06/2014	Any day expiry	10.40	Call	63.53090	0.06353	128.33680	0.12834	63.531	9.80	0.00	1,500.00	
\$ / R	On 04/06/2014	Any day expiry	10.65	Call	7.33710	0.00734	17.92620	0.01793	7.337	12.73	0.00	1,500.00	
\$ / R	On 05/06/2014	Any day expiry	10.42300	10.42300		10.44100	10.44100		9.92	0.00	0	0.00	
\$ / R	On 05/06/2014	Any day expiry	10.44	Put	68.25650	0.06826	0.00000	0.00000	68.256	10.30	251,880.00	4,000	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.43640	10.43640		10.51910	10.51910		10.38	1,142,723,181.60	109,494	741,615.00	
\$ / R	On 13/06/2014	Foreign Exchange Future	8.64	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.70	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.78	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.94	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.98	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.75	Put	0.68190	0.00068	0.51810	0.00052	0.682	13.76	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.78	Put	0.86500	0.00087	0.64610	0.00065	0.865	13.60	0.00	0	920.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.97	Put	3.80490	0.00380	2.57540	0.00258	3.805	12.59	0.00	0	24,582.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.00	Put	4.78120	0.00478	3.19210	0.00319	4.781	12.44	0.00	0	10,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.01	Put	5.15640	0.00516	3.44190	0.00344	5.156	12.39	0.00	0	50.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2014	Foreign Exchange Future	10.02	Put	5.55940	0.00556	3.71030	0.00371	5.559	12.34	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.13	Put	12.43250	0.01243	8.29300	0.00829	12.433	11.77	0.00	0	15,489.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.15	Put	14.31910	0.01432	9.55390	0.00955	14.319	11.67	0.00	0	47,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.20	Call	256.62720	0.25663	332.61400	0.33261	256.627	11.41	0.00	0	1,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Call	63.53270	0.06353	102.37820	0.10238	63.533	10.85	0.00	0	23,800.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.50	Put	127.13270	0.12713	83.27820	0.08328	127.133	10.85	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.57	Put	176.35180	0.17635	123.48370	0.12348	176.352	11.18	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.60	Call	35.82600	0.03583	62.19730	0.06220	35.826	11.32	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.63	Put	223.51240	0.22351	163.99560	0.16400	223.512	11.47	0.00	0	11,250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.65	Put	240.07280	0.24007	178.58820	0.17859	240.073	11.56	0.00	0	2,350.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.90	Put	468.86690	0.46887	392.24530	0.39225	468.867	12.75	0.00	0	7,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.95	Call	4.07090	0.00407	8.40710	0.00841	4.071	13.16	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	10.96	Call	3.87070	0.00387	7.91620	0.00792	3.871	13.25	0.00	0	3,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Call	3.17510	0.00318	6.22000	0.00622	3.175	13.58	0.00	0	20,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.00	Put	566.77510	0.56678	487.12000	0.48712	566.775	13.58	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.02	Call	2.88180	0.00288	5.51220	0.00551	2.882	13.75	0.00	0	5,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.10	Call	1.98350	0.00198	3.58610	0.00359	1.983	14.42	0.00	0	6,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.12	Call	1.81300	0.00181	3.25310	0.00325	1.813	14.58	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.13	Call	1.73430	0.00173	3.09970	0.00310	1.734	14.67	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.18	Call	1.39630	0.00140	2.44470	0.00244	1.396	15.09	0.00	0	2,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.20	Call	1.28350	0.00128	2.22770	0.00223	1.283	15.25	0.00	0	15,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Call	0.39590	0.00040	0.63400	0.00063	0.396	17.64	0.00	0	2,500.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.50	Put	1,063.99590	1.06400	981.53400	0.98153	1,063.996	17.64	0.00	0	600.00
\$ / R	On 13/06/2014	Foreign Exchange Future	11.60	Call	0.25140	0.00025	0.42870	0.00043	0.251	18.22	0.00	0	250.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Call	0.04970	0.00005	0.10000	0.00010	0.050	20.58	0.00	0	46,682.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.00	Put	1,563.64970	1.56365	1,481.00000	1.48100	1,563.650	20.58	0.00	0	1,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.05	Call	0.04140	0.00004	0.08540	0.00009	0.041	20.87	0.00	0	21,000.00
\$ / R	On 13/06/2014	Foreign Exchange Future	12.24	Call	0.02170	0.00002	0.04880	0.00005	0.022	21.99	0.00	0	15,489.00
\$ / R	On 17/06/2014	Any day expiry			10.44310	10.44310	10.52590	10.52590		10.40	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	147.21880	0.14722	208.28060	0.20828	147.219	10.59	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	113.97430	0.11397	76.99610	0.07700	113.974	10.50	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	145.55900	0.14556	100.03500	0.10004	145.559	10.75	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	68.65900	0.06866	105.93500	0.10594	68.659	10.75	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry			10.44470	10.44470	10.52750	10.52750		10.47	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	116.32900	0.11633	79.23320	0.07923	116.329	10.57	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	72.48400	0.07248	109.84640	0.10985	72.484	10.82	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	147.78400	0.14778	102.34640	0.10235	147.784	10.82	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry			10.44640	10.44640	10.52920	10.52920		10.51	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry			10.45640	10.45640	10.53930	10.53930		10.52	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	111.19460	0.11119	78.07100	0.07807	111.195	10.52	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	122.58600	0.12259	171.21120	0.17121	122.586	10.52	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	116.18600	0.11619	81.91120	0.08191	116.186	10.52	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	87.62320	0.08762	123.99780	0.12400	87.623	10.97	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	171.22320	0.17122	124.69780	0.12470	171.223	10.97	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	84.33830	0.08434	119.74060	0.11974	84.338	11.02	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	177.93830	0.17794	130.44060	0.13044	177.938	11.02	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.45810	10.45810	10.54100	10.54100		10.55	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.45970	10.45970	10.54270	10.54270		10.59	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00340	0.00000	0.00750	0.00001	0.003	20.39	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	32.92570	0.03293	49.13210	0.04913	32.926	12.41	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.46470	10.46470	10.54780	10.54780		10.48	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	375.88800	0.37589	310.50210	0.31050	375.888	12.21	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.20630	0.00021	0.31550	0.00032	0.206	18.82	0.00	0	500.00
\$ / R	On 28/07/2014	Any day expiry			10.51130	10.51130	10.59460	10.59460		10.93	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.15920	0.00016	0.11800	0.00012	0.159	18.53	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	91.30680	0.09131	110.47190	0.11047	91.307	12.21	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.51300	10.51300	10.59630	10.59630		10.95	0.00	0	348.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	384.87350	0.38487	321.54480	0.32154	384.873	12.15	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.16950	0.00117	1.42350	0.00142	1.170	17.16	0.00	0	500.00
\$ / R	On 22/08/2014	Any day expiry			10.55400	10.55400	10.63770	10.63770		11.26	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	127.12720	0.12713	97.67970	0.09768	127.127	11.01	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	18.89500	0.01890	23.28130	0.02328	18.895	16.85	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.56260	10.56260	10.64630	10.64630		11.23	0.00	0	1,329.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	393.07710	0.39308	335.11010	0.33511	393.077	12.15	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	7.44770	0.00745	10.49260	0.01049	7.448	18.83	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.56430	10.56430	10.64810	10.64810		11.23	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.59310	0.00059	0.52580	0.00053	0.593	17.20	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	119.45430	0.11945	139.99530	0.14000	119.454	12.73	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.59630	10.59630	10.68070	10.68070		11.58	40,912,314.30	3,861	72,829.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	2.81790	0.00282	2.53270	0.00253	2.818	14.75	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	3.27140	0.00327	2.92090	0.00292	3.271	14.40	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	3.39680	0.00340	3.02770	0.00303	3.397	14.31	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	4.10670	0.00411	3.62970	0.00363	4.107	13.87	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	27.34200	0.02734	20.46510	0.02047	27.342	11.15	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	53.75590	0.05376	41.82630	0.04183	53.756	10.90	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	73.44600	0.07345	56.43540	0.05644	73.446	10.91	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	97.45900	0.09746	74.61660	0.07462	97.459	11.03	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	103.43650	0.10344	79.67920	0.07968	103.436	11.05	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	109.65570	0.10966	84.97230	0.08497	109.656	11.08	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	116.11530	0.11612	90.49920	0.09050	116.115	11.11	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	133.33860	0.13334	105.35860	0.10536	133.339	11.18	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	164.13480	0.16413	132.31420	0.13231	164.135	11.29	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	368.76050	0.36876	420.37580	0.42038	368.761	11.31	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	208.27840	0.20828	171.64040	0.17164	208.278	11.42	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	314.15760	0.31416	360.96340	0.36096	314.158	11.45	0.00	0	16,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	217.85760	0.21786	180.26340	0.18026	217.858	11.45	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	309.04150	0.30904	355.37060	0.35537	309.042	11.46	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	242.89150	0.24289	202.92130	0.20292	242.892	11.52	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	279.63250	0.27963	323.12330	0.32312	279.633	11.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	253.33250	0.25333	212.42330	0.21242	253.333	11.54	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	264.01550	0.26402	222.17400	0.22217	264.015	11.57	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	265.74790	0.26575	307.84330	0.30784	265.748	11.58	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	269.44790	0.26945	227.14330	0.22714	269.448	11.58	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	299.89950	0.29990	252.90210	0.25290	299.900	11.76	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	238.78210	0.23878	274.33030	0.27433	238.782	11.82	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Put	312.48210	0.31248	263.63030	0.26363	312.482	11.82	0.00	0	100.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	160.73800	0.16074	184.73020	0.18473	160.738	12.72	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	144.70870	0.14471	166.52480	0.16652	144.709	12.96	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	75.22040	0.07522	86.56610	0.08657	75.220	14.67	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	73.31040	0.07331	84.37330	0.08437	73.310	14.74	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	72.37970	0.07238	83.30300	0.08330	72.380	14.78	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	71.46230	0.07146	82.24970	0.08225	71.462	14.82	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	39.16560	0.03917	45.34260	0.04534	39.166	16.52	0.00	0	42,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	29.07620	0.02908	33.56090	0.03356	29.076	17.44	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	26.76180	0.02676	30.85910	0.03086	26.762	17.71	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	25.69700	0.02570	29.61750	0.02962	25.697	17.84	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	24.44640	0.02445	28.15790	0.02816	24.446	18.01	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	17.27470	0.01727	21.00380	0.02100	17.275	18.86	0.00	0	10,000.00
\$ / R	On 22/09/2014	Any day expiry			10.60890	10.60890	10.69340	10.69340		11.83	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	222.83330	0.22283	185.07990	0.18508	222.833	11.54	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	242.99360	0.24299	202.94480	0.20294	242.994	11.61	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.61610	10.61610	10.70070	10.70070		11.72	0.00	0	1,338.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	403.71160	0.40371	348.90230	0.34890	403.712	12.37	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	18.64640	0.01865	21.45220	0.02145	18.646	20.18	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.62150	10.62150	10.70610	10.70610		11.71	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	1.64310	0.00164	1.51370	0.00151	1.643	16.76	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	180.45690	0.18046	204.74210	0.20474	180.457	12.88	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry			10.67550	10.67550	10.76060	10.76060		12.16	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	3.11710	0.00312	2.83820	0.00284	3.117	16.50	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	411.42680	0.41143	359.02310	0.35902	411.427	12.47	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	169.94300	0.16994	189.23840	0.18924	169.943	13.85	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	36.48170	0.03648	39.26530	0.03927	36.482	21.21	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.68630	10.68630	10.77150	10.77150		12.17	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	114.23680	0.11424	95.73880	0.09574	114.237	11.25	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	92.83450	0.09283	102.66730	0.10267	92.835	15.92	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.72400	10.72400	10.80960	10.80960		12.20	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	415.79930	0.41580	364.18590	0.36419	415.799	12.49	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	53.91690	0.05392	54.76190	0.05476	53.917	22.42	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.72940	10.72940	10.81510	10.81510		12.21	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	4.99980	0.00500	4.33330	0.00433	5.000	16.32	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	217.37850	0.21738	239.13250	0.23913	217.378	13.80	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.75380	10.75380	10.84020	10.84020		12.41	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.75570	10.75570	10.84210	10.84210		12.42	166,713,350.00	15,500	54,666.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	18.87310	0.01887	16.59700	0.01660	18.873	13.62	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	33.89180	0.03389	29.60060	0.02960	33.892	12.64	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	62.01980	0.06202	52.61330	0.05261	62.020	11.84	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	76.40900	0.07641	65.10680	0.06511	76.409	11.75	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	97.14630	0.09715	83.22650	0.08323	97.146	11.64	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	773.37220	0.77337	843.37650	0.84338	773.372	11.55	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	117.67220	0.11767	101.27650	0.10128	117.672	11.55	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	631.72930	0.63173	688.77300	0.68877	631.729	11.63	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	191.15130	0.19115	160.28130	0.16028	191.151	11.70	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	198.99300	0.19899	167.36470	0.16736	198.993	11.74	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	207.02170	0.20702	174.63810	0.17464	207.022	11.77	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	10.44	Put	232.22900	0.23223	197.58160	0.19758	232.229	11.88	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	259.09940	0.25910	222.21080	0.22221	259.099	11.98	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	282.75000	0.28275	244.01270	0.24401	282.750	12.07	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	360.37070	0.36037	316.27050	0.31627	360.371	12.33	0.00	0	1,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	402.76030	0.40276	444.02160	0.44402	402.760	12.38	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	398.40490	0.39840	439.32870	0.43933	398.405	12.40	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	431.65190	0.43165	381.20180	0.38120	431.652	12.61	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	352.93800	0.35294	386.60630	0.38661	352.938	12.73	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	503.46620	0.50347	448.49470	0.44849	503.466	12.92	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	551.43730	0.55144	494.36250	0.49436	551.437	13.12	16,543,119.00	30,000	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	622.76480	0.62276	562.91340	0.56291	622.765	13.39	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	697.10220	0.69710	634.73090	0.63473	697.102	13.67	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	183.29520	0.18330	199.93110	0.19993	183.295	14.68	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	125.83720	0.12584	136.69390	0.13669	125.837	15.97	629,186.00	5,000	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	124.84230	0.12484	135.59230	0.13559	124.842	16.00	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	116.33810	0.11634	126.19580	0.12620	116.338	16.25	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	100.83210	0.10083	109.07070	0.10907	100.832	16.79	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	100.09910	0.10010	108.26010	0.10826	100.099	16.82	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	66.23690	0.06624	67.78900	0.06779	66.237	19.00	331,184.50	5,000	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	65.73700	0.06574	67.18490	0.06718	65.737	19.29	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	64.53480	0.06453	65.74780	0.06575	64.535	20.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	64.42620	0.06443	65.61550	0.06562	64.426	20.28	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	29.25500	0.02926	32.57690	0.03258	29.255	23.93	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.76140	10.76140	10.84790	10.84790		12.42	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	419.11640	0.41912	370.10590	0.37011	419.116	12.55	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	64.95920	0.06496	65.66760	0.06567	64.959	22.89	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.77670	10.77670	10.86330	10.86330		12.56	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	5.56890	0.00557	5.35870	0.00536	5.569	15.76	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	271.21150	0.27121	295.79220	0.29579	271.212	13.66	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.84540	10.84540	10.93280	10.93280		12.77	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	6.82460	0.00682	6.64640	0.00665	6.825	15.28	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	424.79820	0.42480	378.29140	0.37829	424.798	12.67	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	333.46590	0.33347	360.49490	0.36049	333.466	13.65	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	79.41840	0.07942	87.35510	0.08736	79.418	23.32	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.89890	10.89890	10.98680	10.98680		12.92	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	427.67180	0.42767	381.97320	0.38197	427.672	12.73	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	81.94850	0.08195	91.41290	0.09141	81.949	22.87	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.90080	10.90080	10.98880	10.98880		12.92	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	8.21550	0.00822	8.00340	0.00800	8.215	15.08	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	398.83810	0.39884	428.93360	0.42893	398.838	13.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.93670	10.93670	11.02520	11.02520		12.92	0.00	0	14,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	148.93430	0.14893	131.67590	0.13168	148.934	11.98	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	208.34570	0.20835	185.87070	0.18587	208.346	11.93	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	484.09770	0.48410	436.54320	0.43654	484.098	12.92	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	131.13640	0.13114	137.79020	0.13779	131.136	17.98	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	116.76900	0.11677	120.51770	0.12052	116.769	22.66	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.95900	10.95900	11.04750	11.04750		13.03	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	427.66840	0.42767	383.67370	0.38367	427.668	12.75	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	84.21730	0.08422	90.24710	0.09025	84.217	22.84	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.02360	11.02360	11.11240	11.11240		13.12	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	426.01180	0.42601	383.44730	0.38345	426.012	12.74	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	87.22830	0.08723	96.72590	0.09673	87.228	22.61	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.08220	11.08220	11.17120	11.17120		13.29	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	423.09350	0.42309	382.54620	0.38255	423.093	12.71	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	91.27150	0.09127	94.03550	0.09404	91.271	22.70	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.12520	11.12520	11.21550	11.21550		13.37	0.00	0	3,100.00
\$ / R	On 26/06/2015	Any day expiry			11.15130	11.15130	11.24160	11.24160		13.53	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	425.59730	0.42560	385.97910	0.38598	425.597	12.88	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	84.48790	0.08449	93.69830	0.09370	84.488	22.31	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.22960	11.22960	11.31980	11.31980		13.76	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	426.79590	0.42680	388.95760	0.38896	426.796	13.03	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	87.74300	0.08774	97.35600	0.09736	87.743	22.02	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.29840	11.29840	11.38860	11.38860		14.03	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	425.91050	0.42591	392.04060	0.39204	425.911	13.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	89.40070	0.08940	94.38380	0.09438	89.401	22.03	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry			11.37430	11.37430	11.46440	11.46440		14.18	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	425.14730	0.42515	395.04810	0.39505	425.147	13.20	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	90.55040	0.09055	98.86660	0.09887	90.550	21.79	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.44540	11.44540	11.53560	11.53560		14.40	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	427.86750	0.42787	397.48890	0.39749	427.868	13.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	99.27770	0.09928	105.24840	0.10525	99.278	21.74	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.51180	11.51180	11.60190	11.60190		14.51	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	427.95920	0.42796	398.29140	0.39829	427.959	13.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	90.66360	0.09066	100.84450	0.10084	90.664	21.56	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry			11.57350	11.57350	11.66360	11.66360		14.68	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	426.60810	0.42661	398.47810	0.39848	426.608	13.47	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	88.38980	0.08839	92.70930	0.09271	88.390	21.62	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.43640	10.43640	10.51910	10.51910		10.38	574,002.00	55	1,342.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future	10.93	Put	49,810.73610	0.49811	42,038.04670	0.42038	49,810.736	13.00	0.00	0	250.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.59630	10.59630	10.68070	10.68070		11.58	0.00	0	183.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.75570	10.75570	10.84210	10.84210		12.42	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	40,715.41650	0.40715	44,874.84280	0.44875	40,715.416	12.37	0.00	0	200.00
£ / R	On 13/06/2014	Foreign Exchange Future			17.44700	17.44700	17.57350	17.57350		10.26	18,144,880.00	1,040	32,815.00
£ / R	On 13/06/2014	Foreign Exchange Future	15.00	Put	0.02660	0.00003	0.03530	0.00004	0.027	20.71	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.50	Put	2.49610	0.00250	2.11310	0.00211	2.496	12.82	0.00	0	1,123.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.65	Put	5.07640	0.00508	4.09990	0.00410	5.076	12.33	0.00	0	18,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.79	Put	10.05810	0.01006	7.61820	0.00762	10.058	11.97	0.00	0	6,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	16.88	Put	15.33380	0.01533	11.23400	0.01123	15.334	11.73	0.00	0	50.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.20	Put	60.00230	0.06000	41.20110	0.04120	60.002	10.91	0.00	0	7,500.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.55	Call	104.84260	0.10484	163.32010	0.16332	104.843	10.65	0.00	0	1,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	17.90	Put	485.62780	0.48563	382.75630	0.38276	485.628	12.04	0.00	0	4,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.31	Call	8.14230	0.00814	15.06910	0.01507	8.142	13.66	0.00	0	3,000.00
£ / R	On 13/06/2014	Foreign Exchange Future	18.45	Put	1,008.14380	1.00814	886.17800	0.88618	1,008.144	14.21	0.00	0	400.00
£ / R	On 13/06/2014	Foreign Exchange Future	19.55	Call	0.24770	0.00025	0.60480	0.00060	0.248	18.59	0.00	0	5,667.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 13/06/2014	Foreign Exchange Future	19.80	Call	0.14650	0.00015	0.32250	0.00032	0.147	19.62	0.00	0	12,000.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.70120	17.70120	17.83000	17.83000		11.37	442,530.00	25	13,662.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	63.59270	0.06359	55.24800	0.05525	63.593	11.12	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	270.08480	0.27008	225.57600	0.22558	270.085	11.06	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	192.07370	0.19207	226.50390	0.22650	192.074	12.92	0.00	0	11,200.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.95280	17.95280	18.08440	18.08440		12.06	0.00	0	7,006.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	995.46700	0.99547	909.81700	0.90982	995.467	12.88	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.07830	18.07830	18.21140	18.21140		12.40	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	808.74080	0.80874	734.05160	0.73405	808.741	12.56	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	993.18310	0.99318	911.16010	0.91116	993.183	12.94	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,083.88290	1.08388	998.73550	0.99874	1,083.883	13.12	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	144.93010	0.14493	163.14560	0.16315	144.930	15.84	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	102.29430	0.10229	116.30630	0.11631	102.294	16.43	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	101.51480	0.10151	115.15000	0.11515	101.515	16.46	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.23420	18.23420	18.36880	18.36880		12.63	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10278	0.10278	0.10340	0.10340		11.98	0.00	0	15,604.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10442	0.10442	0.10505	0.10505		13.04	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10795	0.10795	0.10861	0.10861		14.06	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.20800	14.20800	14.30600	14.30600		10.70	22,604,928.00	1,591	84,939.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.80	Put	19.11850	0.01912	13.17610	0.01318	19.118	11.99	0.00	0	27,500.00
€ / R	On 13/06/2014	Foreign Exchange Future	13.85	Put	24.73140	0.02473	17.13040	0.01713	24.731	11.82	0.00	0	14,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.15	Put	97.64090	0.09764	70.32280	0.07032	97.641	10.86	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.40	Put	250.52330	0.25052	186.11260	0.18611	250.523	11.50	0.00	0	8,800.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.45	Call	47.61530	0.04762	75.90010	0.07590	47.615	11.71	0.00	0	1,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	14.85	Put	650.35450	0.65035	557.31820	0.55732	650.354	13.32	0.00	0	5,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	15.07	Call	3.62100	0.00362	5.10630	0.00511	3.621	14.50	0.00	0	3,000.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.35	Call	0.07130	0.00007	0.10410	0.00010	0.071	20.77	0.00	0	4,200.00
€ / R	On 13/06/2014	Foreign Exchange Future	16.40	Call	0.06240	0.00006	0.08980	0.00009	0.062	20.98	0.00	0	12,500.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.42610	14.42610	14.52690	14.52690		11.53	0.00	0	14,254.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	62.93460	0.06293	52.46250	0.05246	62.935	11.00	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	173.66480	0.17366	145.06670	0.14507	173.665	11.16	0.00	0	6,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	298.65730	0.29866	257.27570	0.25728	298.657	11.44	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	313.42550	0.31343	270.73530	0.27074	313.425	11.47	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	37.17750	0.03718	46.68670	0.04669	37.178	15.18	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.64600	14.64600	14.74950	14.74950		12.12	5,858,400.00	400	9,098.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	104.75240	0.10475	87.09810	0.08710	104.752	11.46	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	151.76100	0.15176	129.80910	0.12981	151.761	11.38	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	147.96670	0.14797	163.73410	0.16373	147.967	14.94	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.89720	14.89720	15.00310	15.00310		12.47	0.00	0	1,000.00
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			497.42500	497.42500	494.56400	494.56400			0.00	0	0.00
AL12	On 06/11/2014	Index Future			504.94200	504.94200	502.04200	502.04200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			512.91900	512.91900	509.97900	509.97900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/08/2014	Index Future			425.61100		425.61100		424.75000	424.75000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			432.04300		432.04300		431.17300	431.17300			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			501.79200		501.79200		500.42200	500.42200			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			509.37500		509.37500		507.98900	507.98900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			454.97200		454.97200		453.31400	453.31400			0.00	0	647.00
ALBI	On 06/11/2014	Index Future			461.84700		461.84700		460.16900	460.16900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			469.14400		469.14400		467.44300	467.44300			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			9.68470		9.68470		9.68720	9.68720		10.19	0.00	0	5,016.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.20	Put	3.03800		0.00304		3.68430	0.00368	3.038	13.50	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	9.70	Call	72.49370		0.07249		79.28510	0.07929	72.494	10.19	0.00	0	201.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future	10.70	Call	0.42910		0.00043		0.42090	0.00042	0.429	18.35	0.00	0	201.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.76930		9.76930		9.77080	9.77080		10.91	0.00	0	11,270.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.85670		9.85670		9.85880	9.85880		11.38	0.00	0	450.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	158.50460		0.15850		157.56890	0.15757	158.505	11.38	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	254.30900		0.25431		254.10760	0.25411	254.309	11.74	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	99.31680		0.09932		98.89750	0.09890	99.317	13.11	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.95830		9.95830		9.96050	9.96050		11.72	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.62670		9.62670		9.67990	9.67990		9.11	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.75210		9.75210		9.80570	9.80570		10.38	0.00	0	100.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			16.59440		16.59440		50.75720	50.75720			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			646.44390		646.44390		533.07550	533.07550			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			722.33570		722.33570		598.19760	598.19760			0.00	0	3,116.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			161.73890		161.73890		-323.31620	-323.31620			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			594.31260		594.31260		489.02870	489.02870			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			75.41130		75.41130		62.07390	62.07390			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			78.87000		78.87000		42.80460	42.80460			0.00	0	5,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.64560		11.64560		11.71190	11.71190		10.88	0.00	0	1,181.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.83610		11.83610		11.90410	11.90410		11.93	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.24700		12.24700		12.31840	12.31840		13.19	0.00	0	100.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.66910		1.66910		1.67800	1.67800		9.87	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.68620		1.68620		1.69540	1.69540		11.22	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.75836		123.75836		123.71816	123.71816			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			124.16241		124.16241		124.12290	124.12290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.70032		84.07835		9.75782	83.65784			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future	9.79957		81.56415		9.85882	81.13816			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.89689		82.85399		9.95800	82.42194			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	453.95600		453.95600		452.39100	452.39100			0.00	0	509.00
GOVI	On 06/11/2014	GOVI	460.81600		460.81600		459.23200	459.23200			0.00	0	28.00
GOVI	On 05/02/2015	GOVI	468.09600		468.09600		466.49200	466.49200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.95970		116.95970		116.92230	116.92230			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.74169		118.74169		118.70503	118.70503			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	121.43617		121.43617		121.39620	121.39620			57,803,616.92	476	725.00
I2038	On 06/11/2014	Bond Future	123.28622		123.28622		123.24708	123.24708			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	120.72437		120.72437		120.68485	120.68485			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future	121.21821		121.21821		121.17936	121.17936			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	126.32292		126.32292		126.59437	126.59437			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future	128.24738		128.24738		128.52445	128.52445			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	215.39000		215.39000		215.38900	215.38900			0.00	0	1,268.00
IGOV	On 06/11/2014	Index Future	218.67100		218.67100		218.67200	218.67200			0.00	0	87.00
IGOV	On 05/02/2015	Index Future	222.15200		222.15200		222.15500	222.15500			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	584.46700		584.46700		584.42300	584.42300			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	593.34400		593.34400		593.30100	593.30100			0.00	0	0.00
IR CANDI ICAA	On 07/08/2014	Can-Do Interest Rate	141.87937		141.87937		141.84512	141.84512			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 18/06/2014	Jibar Tradeable Future	5.78000		94.22000		5.81000	94.19000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future	5.83000		94.17000		5.86000	94.14000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	6.03000		93.97000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.10000		93.90000		6.13000	93.87000			0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future			6.23000		93.77000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future			6.28000		93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future			6.42000		93.58000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.66000		93.34000		6.69000	93.31000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.88000		93.12000		6.91000	93.09000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			7.04000		92.96000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.20000		92.80000		7.23000	92.77000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.35000		92.65000		7.38000	92.62000			0.00	0	0.00
NZ\$ / R	On 13/06/2014	Foreign Exchange Future			8.84000		8.84000		8.91910	8.91910		8.14	0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			8.91950		8.91950		8.99760	8.99760		8.13	0.00	0	0.00
QUANTO € / \$	On 13/06/2014	Foreign Exchange Future			1.36140		1.36140		1.36000	1.36000			0.00	0	300.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.36140		1.36140		1.36010	1.36010			0.00	0	125.00
R / ¥EN	On 13/06/2014	Foreign Exchange Future			9.74650		9.74650	0.10260	9.69280	9.69280		12.10	0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.70164		112.53386		6.78685	112.44078		1.10	562,669,300.00	5,000	6,048.00
R157	On 06/11/2014	Bond Future			6.89157		107.42186		7.00235	107.32853		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.13862		109.12110		7.29766	109.02727		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
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			8.23296		118.84646		8.30582	118.22421		10.70	319,934,670.32	2,692	46,357.00
R186	On 07/08/2014	Bond Future	7.60	Call	461.73000		0.46173		377.02000	0.37702	461.730	10.48	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	1,357.77000		1.35777		1,156.42000	1.15642	1,357.770	10.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	2,293.86000		2.29386		1,999.99000	1.99999	2,293.860	10.70	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,488.33000		1.48833		1,749.27000	1.74927	1,488.330	10.79	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	799.96000		0.79996		970.13000	0.97013	799.960	10.93	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	453.90000		0.45390		565.56000	0.56556	453.900	11.04	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	203.78000		0.20378		263.28000	0.26328	203.780	11.18	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.30557		120.64280		8.38094	120.01244		10.68	0.00	0	0.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,032.64000		1.03264		1,173.42000	1.17342	1,032.640	11.12	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.37247		117.25404		8.45049	116.61475		10.98	0.00	0	0.00
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			284.50582		284.50582		284.52632	284.52632			0.00	0	905.00
R197	On 06/11/2014	Bond Future			288.83974		288.83974		288.86370	288.86370			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 07/08/2014	Bond Future			6.02032		102.16745		6.12065	102.13146		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			228.10891		228.10891		228.03522	228.03522		10.28	8,440,029.67	37	44,627.00
R202	On 06/11/2014	Bond Future			231.58405		231.58405		231.51152	231.51152			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			8.11519		101.24681		8.15227	101.02480		8.78	0.00	0	11,958.00
R2023	On 06/11/2014	Bond Future			8.19912		98.85644		8.23760	98.63212		9.09	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.27887		100.41931		8.31889	100.19233		8.96	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			7.29986		105.93991		7.38154	105.71404		3.36	0.00	0	24,254.00
R203	On 07/08/2014	Bond Future	6.84	Call	175.10000		0.17510		136.11000	0.13611	175.100	3.30	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.41911		103.37759		7.50850	103.14943		3.30	0.00	0	0.00
R203	On 06/11/2014	Bond Future	6.84	Call	332.20000		0.33220		279.98000	0.27998	332.200	3.21	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	435.87000		0.43587		371.54000	0.37154	435.870	3.23	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.53686		105.01214		7.63566	104.78128		3.24	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,324.03000		1.32403		1,201.79000	1.20179	1,324.030	3.27	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			8.79849		93.57621		8.87637	92.95911			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			8.87456		94.99133		8.95477	94.36600			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.94705		92.48607		9.02976	91.85166			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.09169		94.64630		9.16433	93.99051			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.16643		96.07759		9.24113	95.41291			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.23803		93.33907		9.31491	92.66476			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.52315		102.86587		7.57703	102.66682		4.93	1,939,227,381.24	18,852	19,005.00
R204	On 07/08/2014	Bond Future	7.78	Put	499.87000		0.49987		575.34000	0.57534	499.870	5.00	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.62332		104.42066		7.68078	104.21972		4.66	0.00	0	0.00
R204	On 06/11/2014	Bond Future	7.99	Put	758.63000		0.75863		833.41000	0.83341	758.630	4.72	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.71662		102.03629		7.77819	101.83307		4.80	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			9.19639		99.29777		9.26379	98.63354			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.27097		96.37206		9.34030	95.69885			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.34285		97.89576		9.41421	97.21282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 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	7.76494	98.29819		7.81313	98.09124		6.28	0.00	0	30,770.00
R207	On 06/11/2014		Bond Future	7.85764	99.78431		7.90839	99.57532		6.10	0.00	0	0.00
R207	On 05/02/2015		Bond Future	7.94565	97.72036		7.99931	97.50893		6.23	0.00	0	0.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014		Bond Future	7.92129	96.50373		7.96382	96.29573		7.32	0.00	0	11,438.00
R208	On 07/08/2014	8.28	Put	570.18000	0.57018		639.58000	0.63958	570.180	7.49	0.00	0	630.00
R208	On 06/11/2014		Bond Future	8.01002	94.56397		8.05445	94.35388		7.43	0.00	0	0.00
R208	On 06/11/2014	8.50	Put	952.79000	0.95279		1,023.74000	1.02374	952.790	7.59	0.00	0	1,520.00
R208	On 05/02/2015		Bond Future	8.09285	96.05920		8.13939	95.84660		7.32	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
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	8.99964	76.27145		9.05669	75.84487		16.01	0.00	0	25,099.00
R209	On 06/11/2014		Bond Future	9.07061	74.27767		9.12919	73.84543		16.74	0.00	0	0.00
R209	On 06/11/2014	8.50	Call	1,581.22000	1.58122		1,456.64000	1.45664	1,581.220	16.48	0.00	0	5,500.00
R209	On 06/11/2014	8.95	Call	2,875.96000	2.87596		2,683.62000	2.68362	2,875.960	16.71	0.00	0	2,050.00
R209	On 06/11/2014	9.00	Call	3,047.99000	3.04799		2,847.88000	2.84788	3,047.990	16.74	0.00	0	1,640.00
R209	On 06/11/2014	9.05	Call	3,226.56000	3.22656		3,018.70000	3.01870	3,226.560	16.77	0.00	0	2,050.00
R209	On 06/11/2014	9.50	Put	1,973.16000	1.97316		2,131.02000	2.13102	1,973.160	17.06	937,251.00	475	5,500.00
R209	On 06/11/2014	9.58	Put	1,782.04000	1.78204		1,929.08000	1.92908	1,782.040	17.11	0.00	0	907.00
R209	On 06/11/2014	9.95	Put	1,087.52000	1.08752		1,190.18000	1.19018	1,087.520	17.35	0.00	0	2,050.00
R209	On 06/11/2014	10.00	Put	1,014.53000	1.01453		1,111.95000	1.11195	1,014.530	17.38	0.00	0	1,640.00
R209	On 06/11/2014	10.05	Put	941.57000	0.94157		1,033.76000	1.03376	941.570	17.38	0.00	0	2,050.00
R209	On 05/02/2015		Bond Future	9.13734	75.45229		9.19750	75.01390		16.55	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	171.81108	171.81108		171.75586	171.75586			0.00	0	618.00
R210	On 06/11/2014		Bond Future	172.38893	172.38893		172.33466	172.33466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014		Bond Future		129.47707	129.47707	129.43806	129.43806			0.00	0	390.00
R211	On 06/11/2014		Bond Future		131.44983	131.44983	131.41161	131.41161			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		134.93143	134.93143	134.88832	134.88832			0.00	0	21,797.00
R212	On 06/11/2014		Bond Future		136.98731	136.98731	136.94495	136.94495			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		8.80722	87.53932	8.88487	86.94912		13.94	0.00	0	26,107.00
R213	On 06/11/2014		Bond Future		8.88238	85.32121	8.96229	84.72299		14.62	0.00	0	0.00
R213	On 05/02/2015		Bond Future		8.95431	86.67008	9.03661	86.06319		14.50	0.00	0	0.00
R213	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014		Bond Future		9.12447	76.83599	9.18665	76.35603		16.67	0.00	0	5,228.00
R214	On 06/11/2014		Bond Future		9.19657	74.70905	9.26045	74.22257		17.54	0.00	0	0.00
R214	On 05/02/2015		Bond Future		9.26584	75.89020	9.33149	75.39678		17.42	0.00	0	0.00
R214	On 28/02/2041		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014		Foreign Exchange Future		20,463.40000	20,463.40000	20,598.70000	20,598.70000			0.00	0	0.00
TRY / R	On 13/06/2014		Foreign Exchange Future		4.98500	4.98500	4.98580	4.98580		5.58	0.00	0	0.00
TRY / R	On 15/09/2014		Foreign Exchange Future		4.95500	4.95500	4.95000	4.95000		8.66	0.00	0	0.00

Total for Derivatives : **4,304,741,204.55** **203,498** **3 615 094.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond		0.00000	101.14183	0.00000	101.12479			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond		7.10500	102.97780	7.17500	102.89446			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	101.38597	0.00000	101.36657			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond		8.62500	104.30823	8.67500	104.08809			755,550,000,000.00	87,600,000	5,174,200,000.00
AA06	On 15/04/2021		Spot Bond		0.00000	100.96803	0.00000	100.94826			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond		9.31500	102.12265	9.35500	101.89665			0.00	0	300,166,000.00
AB010	On 21/11/2022		Spot Bond		0.00000	100.18727	0.00000	100.16589			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond		0.00000	100.27983	0.00000	100.25820			0.00	0	900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	9.49000	96.01841	9.54000	95.82046			0.00	0	536,300,000.00
AB06		On 27/03/2015	Spot Bond	7.40500	102.01978	7.47500	101.94468			74,790,500,000.00	10,100,000	251,100,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.62450	0.00000	100.60288			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.80000	104.58515	8.87500	104.36694			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.44000	135.95043	1.44000	135.88601			1,349,136,000,000.00	936,900,000	946,900,000.00
ABCP13		On 07/12/2023	Spot Bond	2.21500	267.19301	2.21500	267.55080			0.00	0	10,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.16557	0.00000	100.14470			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	101.92037	0.00000	101.90202			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	101.53866	0.00000	101.51920			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	101.60263	0.00000	101.58234			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	101.64514	0.00000	101.62428			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.08462	0.00000	101.06576			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	101.18574	0.00000	101.16774			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	101.02046	0.00000	101.00187			0.00	0	0.00
ABL10A		On 15/03/2015	Spot Bond	7.86500	105.18049	7.93500	105.10473			1,494,350,000,000.00	190,000,000	560,000,000.00
ABL10B		On 15/03/2015	Spot Bond	0.00000	102.38178	0.00000	102.35922			0.00	0	0.00
ABL11A		On 29/09/2014	Spot Bond	7.70000	102.20578	7.76500	102.16362			7,700,000,000,000.00	1,000,000,000	500,000,000.00
ABL11B		On 29/09/2014	Spot Bond	0.00000	101.71718	0.00000	101.69696			0.00	0	0.00
ABL12B		On 08/03/2015	Spot Bond	0.00000	100.16665	0.00000	100.14630			0.00	0	0.00
ABL13		On 11/10/2016	Spot Bond	0.00000	101.19597	0.00000	101.17339			0.00	0	0.00
ABL14		On 09/10/2015	Spot Bond	0.00000	101.03595	0.00000	101.01451			0.00	0	0.00
ABL15		On 09/10/2017	Spot Bond	0.00000	101.25811	0.00000	101.23514			0.00	0	0.00
ABL16		On 25/03/2016	Spot Bond	0.00000	101.48125	0.00000	101.46012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL17	On 21/06/2016	Spot Bond	0.00000	101.65143		0.00000	101.62823			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	102.13731		0.00000	102.11475			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.86465		0.00000	101.83796			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.92000	128.25957		2.91500	128.19863			513,920,000,000.00	176,000,000	826,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.19000	116.05571		4.19000	115.99213			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.94000	102.45876		4.94000	102.40042			13,772,226,000,000.00	2,787,900,000	3,169,300,000.00
ABLI06	On 19/07/2020	Spot Bond	5.85000	106.23866		5.85000	106.17558			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.20000	113.88903		11.27500	113.70978			2,022,720,000,000.00	180,600,000	359,200,000.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	101.64272		0.00000	101.60969			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	101.70013		0.00000	101.67341			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	101.78816		0.00000	101.76007			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.87350		0.00000	101.84406			0.00	0	260,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.69000	112.25902		4.69000	112.19594			0.00	0	35,000,000.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.81068		100.00000	64.65367			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.96000	168.93857		1.95500	168.90861			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	157.86358		2.76000	160.34243			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.99000	173.58136		1.98500	173.56457			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.78000	181.44098		1.78000	181.35337			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.20625	74.87649		8.27125	74.76054			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.20625	74.87649		8.27125	74.76054			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.46732		0.00000	101.44676			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.32000		0.00000	93.26000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.19000		0.00000	92.16000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond			0.00000	92.86000		0.00000	92.89000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond			0.00000	88.70000		0.00000	88.59000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond			0.00000	88.17000		0.00000	88.06000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond			0.00000	100.99259		0.00000	101.05030			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000	100.95818		0.00000	100.93901			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000	87.69000		0.00000	87.58000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond			7.24000	104.73463		7.30500	104.67927			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	88.59000		0.00000	88.57000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000	91.23000		0.00000	90.76000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000	88.89000		0.00000	88.83000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000	101.20204		0.00000	101.25998			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			7.39500	110.24652		7.46500	110.13580			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000	100.99661		0.00000	100.97591			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000	85.79000		0.00000	85.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond			0.00000	85.54000		0.00000	85.49000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond			2.47000	106.63392		2.47000	106.77904			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond			2.44000	155.66182		2.44000	155.87294			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond			2.38000	206.11223		2.38000	206.39100			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond			0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond			0.00000	84.93000		0.00000	84.91000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond			9.66000	90.77993		9.69000	90.68825			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000	94.48000	0.00000	94.51000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.47000	0.00000	98.31000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.40658	0.00000	103.38847				0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000	0.00000	90.74000				0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	101.23000	0.00000	100.79500				0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	112.82500	0.00000	112.80500				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	110.97881	9.70000	110.42599				0.00	0	7,500,000,000.00
ABN78	On 20/06/2016	Spot Bond	0.00000	110.81000	0.00000	110.78000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.57500	111.27875	9.64500	110.83751				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.02000	89.69253	9.06000	89.57141				0.00	0	7,500,000,000.00
ABN81	On 05/07/2016	Spot Bond	0.00000	102.73000	0.00000	101.56000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.84000	0.00000	99.57000				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	9.67000	110.56409	9.74000	110.12813				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.75000	0.00000	88.83000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	99.84156	0.00000	99.82160				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.62649	0.00000	100.69021				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.40000	106.78763	8.47500	106.51769			1,173,480,000,000.00		139,700,000	1,744,700,000.00
ABS11	On 09/04/2021	Spot Bond	9.02500	103.43141	9.06500	103.20287				0.00	0	900,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.05500	101.81315	7.12500	101.73252				0.00	0	520,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.01500	96.33218	9.06000	96.10900			6,236,577,000,000.00		691,800,000	1,972,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.79500	94.96611		9.86500	94.47365			50,934,000,000,000.00	5,200,000,000	3,600,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.75500	104.61315		7.82500	104.47442			0.00	0	1,000,000,000.00
ABS11	On 11/06/2014	Spot Bond	2.15000	129.81540		2.15000	129.75134			545,025,000,000.00	253,500,000	253,500,000.00
ABS12	On 07/12/2023	Spot Bond	2.02500	271.15061		2.02500	271.50950			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.38000	127.61962		1.38000	127.78188			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.00000	130.36661		2.00000	130.53900			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00295		100.00000	100.00000			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.67352		100.00000	46.55921			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.55500	105.14690		11.62500	105.03183			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.37501		0.00000	100.34812			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.22039		100.00000	4.21017			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.38439		0.00000	100.35683			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.51698		0.00000	100.47990			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.15548		100.00000	25.09454			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.36563		0.00000	100.33942			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.19796		11.00000	63.25219			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.09951		100.00000	16.06051			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	101.70832		0.00000	101.68567			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.87808		0.00000	101.85313			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.63262		0.00000	101.61100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond	0.00000	101.68377	0.00000	101.66146		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	101.70627	0.00000	101.68366		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	102.68643	0.00000	102.75680		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	102.68643	0.00000	102.75680		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	102.70242	0.00000	102.77321		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	101.59172	0.00000	101.57066		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	102.70242	0.00000	102.77321		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	102.67044	0.00000	102.74039		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	89.45733	0.00000	89.43867		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	101.56300	0.00000	101.54233		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	101.44267	0.00000	101.42179		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	101.65312	0.00000	101.63122		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	101.70404	0.00000	101.68144		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	101.72446	0.00000	101.70158		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	101.68356	0.00000	101.66124		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	101.59173	0.00000	101.57066		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.44500	104.30253	9.51500	104.07849		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.76732	0.00000	100.74540		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	101.45598	0.00000	101.43315		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	83.15039	0.00000	83.13033		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	160.47971	0.00000	161.05155		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	160.51385	0.00000	161.08532		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	101.63255	0.00000	101.61093		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL130	On 18/08/2014	Spot Bond	0.00000	100.29959	0.00000	100.27961				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.29959	0.00000	100.27961				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.16148	0.00000	100.14106				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	101.58139	0.00000	101.56047				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	101.56912	0.00000	101.54836				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.66071	0.00000	102.63784				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.01965	0.00000	99.99984				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.65901	0.00000	102.63617				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.66516	0.00000	102.73476				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.25825	0.00000	103.32608				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	101.62439	0.00000	101.60367				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	103.68928	0.00000	103.66815				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.48031	0.00000	101.45945				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.63871	0.00000	101.61700				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.60617	0.00000	101.58491				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.44244	0.00000	101.42339				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.40761	0.00000	101.38904				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.47521	0.00000	101.45572				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.60207	0.00000	101.58087				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.53042	0.00000	101.51019				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.44858	0.00000	101.42946				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.47111	0.00000	101.45168				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.05416	10.23000	102.02650				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	101.49346	0.00000	101.47373				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.45882	0.00000	101.43956				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	116.25658	0.00000	116.12846				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.56500	105.35623	9.61500	105.13163				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.59586	0.00000	101.57474				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	113.69868	1.75000	113.44975				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	101.46906	0.00000	101.44966				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.47297	0.00000	101.45352				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.48203	0.00000	101.54642				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.53022	0.00000	101.59671				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.43382	0.00000	101.49611				0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	101.52058	0.00000	101.58666				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	102.19376	0.00000	102.17451				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	103.68568	0.00000	103.66429				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.54453	0.00000	103.52452				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.53985	0.00000	101.60677				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.76187	0.00000	102.82457				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.52058	0.00000	101.58666				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.55998	0.00000	101.53934				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.64679	0.00000	101.62498				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.67338	0.00000	101.65120				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.45866	0.00000	101.43940				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.48938	0.00000	101.46971				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.67961	0.00000	101.65735				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	101.57455		0.00000	101.64297			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.68435		0.00000	101.75757			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.49166		0.00000	101.55647			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.66894		0.00000	101.74149			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	104.05114		0.00000	104.11759			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.68435		0.00000	101.75757			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.30299		0.00000	92.35778			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.60730		0.00000	101.67716			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.60730		0.00000	101.67716			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	116.64995		0.00000	117.08981			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	117.48684		0.00000	117.92972			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.39523		0.00000	101.45585			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.38173		0.00000	101.44176			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.26201		0.00000	100.24323			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.41838		0.00000	101.48001			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.42417		0.00000	101.48605			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.48203		0.00000	101.54642			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.39717		0.00000	101.45787			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.39523		0.00000	101.45585			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.61416		0.00000	101.59279			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.47152		0.00000	100.44996			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.74618		0.00000	100.72417			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.55164		0.00000	101.60116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP1U	On 03/07/2014	Spot Bond	100.00000	96.32073	100.00000	96.07749				0.00	0	0.00
ADCP2U	On 04/06/2014	Spot Bond	100.00000	99.72677	100.00000	99.45504				0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.95288	100.00000	13.91908				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.17348	0.00000	100.23144				0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.19135	0.00000	100.25531				0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.20324	0.00000	100.27117				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.83919	0.00000	100.81934				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.92470	0.00000	100.90279				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.03859	0.00000	101.01394				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.73038	0.00000	100.78897				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.13500	98.14278	8.21000	97.99549				162,700,000,000.00	20,000,000	18,400,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.94532	0.00000	101.02117				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.10244	0.00000	101.19098				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.54500	101.97827	8.59500	101.76196				28,530,900,500,000.00	3,338,900,000	674,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.27000	115.46430	9.34000	114.97885				2,445,426,000,000.00	263,800,000	247,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	92.35008	100.00000	92.04828				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.20500	108.47585	7.27500	108.33600				2,161,500,000,000.00	300,000,000	30,972,119,300.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	89.42420	100.00000	89.21026				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.39500	99.19652	9.25000	100.09834				1,879,000,000,000.00	200,000,000	08,791,500,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.60841	100.00000	12.58051				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.46500	96.55915	10.00000	100.10612				15,697,500,000,000.00	1,500,000,000	24,700,000,000.00
AIRL01	On 30/04/2028	Spot Bond	2.69000	160.52602	2.69000	160.44456				140,418,000,000.00	52,200,000	103,800,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.65337	0.00000	101.71635				0.00	1,000,000,000	500,000,000.00
ANG06	On 06/06/2014	Spot Bond	0.00000	101.48683	0.00000	99.92827				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG08	On 10/10/2014	Spot Bond		0.00000	100.87359		0.00000	100.92833			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	101.44535		0.00000	101.50059			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.05400		0.00000	100.13511			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	101.37400		0.00000	101.35518			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	101.45407		0.00000	101.51637			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.85282		0.00000	101.82522			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	99.85154		0.00000	99.82683			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	102.68000		0.00000	102.56000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	99.56000		0.00000	99.07000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.83896		0.00000	99.82089			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	101.29875		0.00000	101.35518			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.27945		0.00000	101.33504			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.30657		0.00000	101.28668			0.00	1,000,000,000	500,000,000.00
BAW11	On 01/10/2018	Spot Bond		9.03500	104.35343		9.08500	104.14940			3,444,142,000,000.00	381,200,000	758,200,000.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.42996		0.00000	101.41230			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.82625		0.00000	101.80674			0.00	0	10,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.16110		0.00000	101.14259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.56020		0.00000	100.54131			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.32957		0.00000	100.30984			0.00	0	500,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.59500		99.78220		9.63500	99.56658			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.36000		107.32286		7.43000	107.21083			0.00	0	247,300,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		101.41100		0.00000	101.38816			0.00	2,000,000,000	1,000,000,000.00
BAW6	On 02/10/2014	Spot Bond	0.00000		101.28456		0.00000	101.26380			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.68000		101.77386		7.74500	101.73144			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.95000		104.45741		9.02500	104.21671			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.05229		103.55618		11.07860	103.50093			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.04216		102.29642		11.06803	102.24861			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.07801		102.25025		11.10463	102.20157			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.83112		0.00000	101.80234			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.11385		102.17414		11.14122	102.12227			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.89170		101.73251		11.94755	101.53903			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.87465		0.00000	101.84518			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.87465		0.00000	101.84518			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.87472		0.00000	101.84525			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.30229		101.65225		11.32860	101.59738			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.23247		102.24717		11.26148	102.19017			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.04216		102.29642		11.06803	102.24861			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.15473		102.39682		11.17665	102.34341			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.32953		101.87040		10.35822	101.80915			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.77894		0.00000	101.75100			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.76518		0.00000	101.73682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.76518	0.00000	101.73682				0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	101.67014	0.00000	101.64332				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98174	0.00000	99.98174				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.82449	101.37258	10.83096	101.33342				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.73500	100.16947	11.80000	100.10089				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.71335	0.00000	101.68583				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.66000	97.75855	11.72500	97.67836				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173	0.00000	99.98173				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.61368	0.00000	101.58836				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.52369	9.28000	101.60047				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.62762	0.00000	101.71133				0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.41500	100.53019	11.48500	100.17961				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.57912	0.00000	101.66032				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.61954	0.00000	101.70283				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.61954	0.00000	101.70283				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542	0.00000	99.84542				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.55971	0.00000	101.63992				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.74387	0.00000	101.71647				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.63807	0.00000	101.62012				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.98174	0.00000	99.98174				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.74387	0.00000	101.71647				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.56294	0.00000	101.64332				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.68329	0.00000	101.65686				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.74396	0.00000	101.71656				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.25663	0.00000	101.23697				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.05229	104.05932	14.07860	103.99594				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28333	102.83649	15.31814	102.72080				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17284	102.55769	14.20680	102.47314				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.14339	0.00000	102.25392				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.14339	0.00000	102.25392				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.14339	0.00000	102.25392				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.22373	0.00000	102.33846				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.86167	0.00000	101.95752				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	16.74634	100.00000	16.71457				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.86582	100.00000	21.81227				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.90036	100.00000	19.85161				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.28417	100.00000	12.25409				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.29301	100.00000	12.26324				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.85214	100.00000	14.81577				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.86913	100.00000	12.83761				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.81721	0.00000	100.79981				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.77949	0.00000	100.76097				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.28279	100.00000	7.24676				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.28279	100.00000	7.24676				0.00	0	0.00
BCP81U	On 06/06/2014	Spot Bond	100.00000	99.18478	100.00000	98.91599				0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	87.74038	100.00000	87.52998				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	82.57919	100.00000	82.39278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	1.93000		177.43024		1.92500	177.38127			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000		147.09760		8.26000	145.69710			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000		147.43216		8.26000	146.04112			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500		97.35367		8.64500	96.78604			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		99.87925		0.00000	99.85897			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		101.50876		0.00000	101.48881			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.03500		98.33920		8.08500	98.15940			8,035,000,000,000.00	1,000,000,000	1,120,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.61037		0.00000	101.59155			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.83276		0.00000	100.81301			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.84985		0.00000	100.82969			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.90681		0.00000	100.88528			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.96372		0.00000	100.94083			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.12264		0.00000	101.09592			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		14.91429		100.00000	14.87776			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.64540		0.00000	100.62641			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.67760		0.00000	100.65765			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.69140		0.00000	100.67104			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.69599		0.00000	100.67550			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.75113		0.00000	100.72900			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.82455		0.00000	100.80024			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.58875		100.00000	14.55302			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.58875		100.00000	14.55302			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		101.47498		0.00000	101.45635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.59223		0.00000	101.57208			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.62421		0.00000	101.60364			0.00	1,000,000,000	500,000,000.00
BG42A4	On 15/03/2017	Spot Bond	8.50000	102.62032		8.57500	102.41369			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.72013		0.00000	101.69831			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	101.89050		0.00000	101.86645			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.42940		100.00000	10.40414			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.17000	103.97018		6.23500	103.94090			0.00	0	1,070,000,000.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.77173		0.00000	100.75219			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond	0.00000	98.82847		0.00000	98.88092			0.00	0	0.00
BIDC38	On 05/06/2014	Spot Bond	0.00000	99.90483		0.00000	99.95242			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	98.29972		0.00000	98.35230			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	97.57986		0.00000	97.63210			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.22738		0.00000	100.20980			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.26394		0.00000	100.24355			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.15483		0.00000	100.20654			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.16273		0.00000	100.21708			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.17706		0.00000	100.23622			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.23637		0.00000	100.31542			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.48510		0.00000	100.44756			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	45.31603		100.00000	45.20625			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.51368		100.00000	20.46343			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.44606		0.00000	101.50716			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.31310		0.00000	100.29216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL06	On 02/11/2014	Spot Bond	7.50000	103.27445		7.56500	103.22660			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.60000	110.69431		9.67500	110.49812			5,760,000,000,000.00	600,000,000	573,600,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.03741		0.00000	101.00766			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.25000	102.97750		9.32500	102.82069			6,591,550,000,000.00	712,600,000	1,194,100,000.00
CBL12	On 06/09/2018	Spot Bond	11.34500	102.61612		11.39500	102.42013			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.89645		0.00000	100.86832			0.00	600,000,000	300,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.59500	103.69802		11.64500	103.48960			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.47116		0.00000	100.45052			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.49000	100.27548		9.56500	100.06090			5,905,627,000,000.00	622,300,000	622,300,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.30741		0.00000	100.27917			0.00	600,000,000	300,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.03500	99.31363		12.08500	99.09628			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.66162		0.00000	100.64083			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	102.26981		0.00000	102.24187			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.55680		0.00000	100.53679			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.34500	92.61062		10.38500	92.42032			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.02000	120.52836		10.09000	120.04558			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.87000	110.66952		9.94000	110.16970			2,457,630,000,000.00	249,000,000	125,300,000.00
CCT03	On 15/03/2025	Spot Bond	9.20000	115.62239		9.27000	115.08067			15,763,966,320,000.00	1,713,474,600	1,361,482,700.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.82616		0.00000	99.79708			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.85000	102.47256		11.92500	102.32042			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.38726		0.00000	100.46021			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.90251		0.00000	101.87441			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.60510		0.00000	100.57623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR7	On 22/07/2014	Spot Bond	0.00000	101.57585	0.00000	101.53819				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.80152	0.00000	101.75839				0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	99.92950	0.00000	99.90603				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.02207	0.00000	100.00017				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.50358	0.00000	100.46746				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.49837	0.00000	100.46262				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.52591	0.00000	100.48818				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.45976	0.00000	100.43676				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.63265	0.00000	101.61103				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.60900	0.00000	102.59032				0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	102.08220	0.00000	102.05565				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.25662	10.11000	104.22822				0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	102.08220	0.00000	102.05565				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.14330	0.00000	101.12320				0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	117.75876	2.76000	117.69868				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	106.30736	0.00000	106.30736				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	117.70722	3.14000	117.64601				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.10893	8.25000	102.08650				0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	102.08220	0.00000	102.05565				0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	102.08220	0.00000	102.05565				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	117.29730	3.10000	117.23654				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	117.11697	2.40000	117.05847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest		
CLN200		On 20/12/2016	Spot Bond			0.00000	102.31551		0.00000	102.28460		0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond			0.00000	101.20013		0.00000	101.18296		0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond			0.00000	100.96364		0.00000	100.94437		0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond			8.45500	101.21441		8.52500	101.04360		0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond			0.00000	101.04474		0.00000	101.02504		0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond			0.00000	101.03034		0.00000	101.01092		0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond			0.00000	100.78176		0.00000	100.84448		0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond			0.00000	100.87835		0.00000	100.85751		0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond			8.50500	101.31889		8.57500	101.14742		0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond			8.50500	101.31889		8.57500	101.14742		0.00	0	0.00
CLN223		On 15/06/2014	Spot Bond			0.00000	103.59229		0.00000	103.59229		0.00	0	0.00
CLN224		On 15/06/2014	Spot Bond			0.00000	104.07515		0.00000	104.07515		0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond			8.55500	100.13772		8.62500	99.95890		0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond			0.00000	101.67357		0.00000	101.65140		0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond			0.00000	101.84949		0.00000	101.82493		0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond			0.00000	100.90942		0.00000	100.89017		0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond			0.00000	100.90942		0.00000	100.89017		0.00	0	0.00
CLN232		On 20/06/2014	Spot Bond			100.17539	103.46035		100.17539	103.18976		0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond			0.00000	102.24190		0.00000	102.21327		0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond			0.00000	100.40178		0.00000	100.38170		0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond			0.00000	101.69725		0.00000	101.67476		0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond			0.00000	100.15983		0.00000	100.13970		0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond			0.00000	100.16986		0.00000	100.14846		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	102.53056		9.35000	102.50468			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.53056		9.35000	102.50468			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.15976		0.00000	100.13963			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.16019		0.00000	100.14001			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.25961		0.00000	100.22693			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.55569		0.00000	101.53675			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.25471		0.00000	100.22265			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.33382		0.00000	101.31454			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.33382		0.00000	101.31454			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.70964		0.00000	101.69158			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.70964		0.00000	101.69158			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.70964		0.00000	101.69158			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.36770		0.00000	101.34793			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.42398		0.00000	101.40337			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.42398		0.00000	101.40337			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.07294		0.00000	102.05271			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.07294		0.00000	102.05271			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.07294		0.00000	102.05271			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.43338		0.00000	101.41264			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.36500	102.86773		9.41500	102.65067			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.20924		0.00000	100.26645			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.61848		0.00000	100.68138			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.90888		0.00000	101.88352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270	On 24/02/2017	Spot Bond	0.00000	100.11955	0.00000	100.20939				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.46274	0.00000	101.52629				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.45310	0.00000	101.51624				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.56107	0.00000	101.54042				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.24216	0.00000	100.22187				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.19208	0.00000	100.16791				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.55697	0.00000	101.53638				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	105.12072	0.00000	105.10000				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	99.88176	0.00000	99.86189				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.38986	0.00000	101.37040				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.30990	0.00000	101.29067				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.41452	0.00000	101.47599				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.70732				0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.70732				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.70732				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	101.63620	0.00000	101.70732				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.46152	0.00000	100.44052				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.07791	0.00000	100.05849				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.90363	0.00000	101.87996				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.64020	0.00000	101.61641				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.89024	0.00000	103.86775				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.50053	0.00000	101.47701				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.62141	0.00000	101.59789				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond		0.00000	101.36419		0.00000	101.34047			0.00	400,000,000	200,000,000.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.79018		0.00000	101.76643			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.50058		0.00000	101.47705			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.50058		0.00000	101.47705			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.40109		0.00000	101.47312			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	120.47353		0.00000	120.47353			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	103.26890		0.00000	103.24573			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	121.04199		0.00000	121.04199			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	119.91513		0.00000	119.91513			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	120.64165		0.00000	120.64165			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	117.17790		0.00000	117.17790			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	117.44630		0.00000	117.44630			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.36697		0.00000	100.43608			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.93500	92.94007		10.97000	92.73318			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.45500	94.43815		11.49000	94.22873			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.33626		0.00000	101.40496			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.70745		0.00000	101.78169			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.35850		0.00000	100.42601			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.75422		0.00000	100.81810			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.69046		0.00000	100.76065			0.00	600,000,000	300,000,000.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.79928		8.80500	100.77569			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.49166		0.00000	101.55647			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.40651		0.00000	102.47210			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	113.81237		0.00000	113.81237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond	0.00000	101.56298	0.00000	101.63091				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.59188	0.00000	101.66108				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.70360	0.00000	101.77768				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.55461	0.00000	101.62296				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	102.17621	0.00000	102.27185				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.17621	0.00000	102.27185				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.17621	0.00000	102.27185				0.00	0	20,000,000.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.87821	0.00000	101.85326				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	101.31228	0.00000	101.29393				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.75869	0.00000	100.74072				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.33626	0.00000	101.40496				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	103.69089	0.00000	103.69089				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	103.73520	0.00000	103.73520				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	101.26952	0.00000	101.32797				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.66386	0.00000	100.72918				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.98642	0.00000	102.07291				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.34437	0.00000	101.41348				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.39430	0.00000	102.36232				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.95979	0.00000	101.93372				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.48939	0.00000	101.46971				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.64968	0.00000	101.72139				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.65724	0.00000	100.72189				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.36713	0.00000	100.42893				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN348	On 23/06/2014	Spot Bond	0.00000	101.26043	0.00000	101.31845				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.30384	0.00000	101.37087				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.70750	0.00000	100.68730				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.10495	0.00000	100.18380				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.10495	0.00000	100.18380				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.04030	0.00000	100.10080				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.26108	0.00000	102.35969				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	100.11278	0.00000	100.19753				0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000	100.10913	0.00000	100.19113				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.63470	0.00000	100.69924				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.74940	0.00000	100.81287				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.35279	0.00000	101.41156				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.11745	10.55000	101.97491				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.11500	104.78356	10.15000	104.42491				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.43522	0.00000	101.49837				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.60125	0.00000	100.67769				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.25500	106.66983	12.29000	106.29540				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.62664	0.00000	100.70630				0.00	1,000,000,000	1,000,000,000.00
CLN367	On 06/08/2023	Spot Bond	12.28500	106.31930	12.32000	105.94351				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.71500	105.70600	10.75000	105.34594				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.62664	0.00000	100.70630				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.68538	0.00000	100.75280				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.89614	0.00000	101.97534				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN372	On 20/09/2023	Spot Bond	0.00000	101.38774	0.00000	101.46017				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.07040	0.00000	101.14347				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.91044	0.00000	100.97488				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.89134	0.00000	100.96276				0.00	0	10,000,000.00
CLN376	On 20/03/2021	Spot Bond	9.64500	102.48732	9.68500	102.12744				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.13879	0.00000	101.10939				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.03415	7.01000	39.05589				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	154.92810	0.00000	153.77678				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	8.57500	135.39490	8.64500	134.86843				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000	147.09760	8.26000	145.69710				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000	147.43216	8.26000	146.04112				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.35060	0.00000	90.33145				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.26809	0.00000	90.24879				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.18934	0.00000	101.16731				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.18934	0.00000	101.16731				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.69400	0.00000	101.67155				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.57944	0.00000	101.55854				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.60200	0.00000	101.58080				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.09396	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.52058	0.00000	101.58666				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.75422	0.00000	100.81810				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.37787	0.00000	101.43774				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.90627		0.00000	100.96906			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.91780		0.00000	100.98018			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.18636		0.00000	100.16278			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.11836		0.00000	101.09549			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.00500	105.91823		9.08500	105.79606			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.95000	100.11689		9.02500	99.84493			4,022,832,575,000.00	449,478,500	1,803,378,500.00
COJ05	On 05/06/2023	Spot Bond	10.25500	111.22353		10.29500	110.94418			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.35500	103.26248		8.42500	103.13909			2,406,240,000,000.00	288,000,000	144,800,000.00
COJ07	On 23/03/2021	Spot Bond	9.84500	106.63698		9.88500	106.40847			3,771,619,500,000.00	383,100,000	383,100,000.00
COT01	On 03/04/2023	Spot Bond	10.24500	94.99800		10.28000	94.78063			13,842,019,500,000.00	1,351,100,000	1,351,100,000.00
COT02	On 03/04/2028	Spot Bond	10.92000	96.59134		10.99000	96.08970			21,840,000,000,000.00	2,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.92000	89.59535		10.99000	89.11280			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.21193		0.00000	100.26597			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.12314		0.00000	100.02365			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.01886		0.00000	100.00005			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.62885		0.00000	100.60916			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.16500	103.55667		11.20500	103.42782			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	10.33963		100.00000	10.31458			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.70923		0.00000	100.69132			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.22500	97.31728		8.30000	97.08699			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.06536		0.00000	100.11444			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	99.93374		0.00000	99.98343			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.14716		0.00000	100.19630			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	69.52981		100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.88722	0.00000	99.86829				0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.40932	0.00000	100.46048				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		101.45111	0.00000	101.55018				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.98258	0.00000	102.06889				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.35943	0.00000	101.32546				0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		101.70342	0.00000	101.67534				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.78620	0.00000	101.75674				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.23500		113.95373	7.30500	113.78921				588,929,000,000.00	81,400,000	741,400,000.00
DV22	On 07/02/2020	Spot Bond	8.49000		107.26160	8.53500	107.03225				9,573,324,000.00	1,127,600	7,398,981,900.00
DV23	On 27/02/2023	Spot Bond	8.99500		108.61666	9.03000	108.37356				16,123,607,661,000.00	1,792,507,800	12,546,641,400.00
DV24	On 18/02/2024	Spot Bond	9.10500		106.50290	9.14000	106.24893				1,829,477,665,500.00	200,931,100	200,931,100.00
DV29	On 18/02/2029	Spot Bond	9.69500		106.04007	9.77000	105.41980				28,544,310,819,500.00	2,944,230,100	6,182,668,300.00
DVC001	On 09/06/2014	Spot Bond	0.00000		99.83179	0.00000	99.88219				0.00	2,000,000,000	1,000,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		99.90315	0.00000	99.88685				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.27267	0.00000	100.25444				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.38222	0.00000	101.36454				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.14000		130.09732	8.18500	129.81989				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		102.36770	0.00000	102.33528				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		134.50023	0.10000	134.44141				5,000,000,000.00	50,000,000	2,050,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.87000	122.41203		1.87000	122.35266			0.00	0	3,000,000,000.00
EL29	On 19/11/2029	Spot Bond	1.88000	110.03859		1.88000	109.98519			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.02500	109.17304		2.02500	109.11952			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	100.04918		2.10000	100.00000			15,750,000,000,000.00	7,500,000,000	19,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.74500	107.35464		9.78500	107.14031			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.59500	107.92505		9.63500	107.69484			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97000	101.29942		10.04000	100.83765			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38500	94.75143		10.46000	94.44145			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.54500	101.79781		10.62000	101.52814			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.29709		0.00000	100.27723			0.00	1,000,000,000	500,000,000.00
EPF002	On 28/05/2018	Spot Bond	100.00000	12.08533		100.00000	12.04675			6,000,000,000,000,000.00	60,000,000,000	30,000,000,000.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	99.83129		0.00000	101.44073			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.46356		0.00000	100.44562			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.19310		0.00000	100.24590			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.19457		0.00000	100.24776			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	75.63144		100.00000	75.48017			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.18270		3.00000	128.11661			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.41500	106.92325		11.48500	106.82029			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	105.26497		0.00000	105.24164			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.82935		0.00000	100.80612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	101.62586		0.00000	101.60324			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.01500	97.02071		10.06500	96.84240			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.26916		0.00000	101.24797			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.04193		0.00000	100.10490			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.34209		0.00000	100.31927			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.31580		0.00000	100.29474			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.22383		0.00000	100.28505			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.34812		0.00000	100.32489			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.24567		0.00000	100.31288			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.29351		0.00000	100.27394			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.30168		0.00000	100.28157			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.20777		0.00000	100.26458			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.21654		0.00000	100.27575			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.20602		0.00000	100.26235			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.21332		0.00000	100.27166			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.81500	103.08977		6.89000	102.98212			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.77500	105.95571		7.81000	105.81482		60,408,245,807,500.00	7,769,549,300	9,694,262,000.00	
ES23	On 25/01/2023	Spot Bond	8.52500	112.43580		8.56000	112.18688		37,866,996,310,000.00	4,441,876,400	12,302,248,400.00	
ES26	On 02/04/2026	Spot Bond	8.78000	94.55130		8.85000	94.04531		16,070,549,386,000.00	1,830,358,700	36,380,219,000.00	
ES33	On 15/09/2033	Spot Bond	9.62000	83.17158		9.67500	82.74245		69,656,116,010,000.00	7,240,760,500	38,145,316,800.00	
ES42	On 25/04/2042	Spot Bond	9.86000	88.03688		9.92000	87.51234		0.00	0	38,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.30919		0.00000	100.28852			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.31919		0.00000	100.29784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.16361		0.00000	100.14301			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.93818		0.00000	100.91831			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.38631		0.00000	101.36625			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.10883		0.00000	100.01161			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.98310		0.00000	100.96519			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		101.47068		0.00000	101.52584			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.07542		100.00000	11.04858			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.77830		100.00000	10.75219			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.45585		0.00000	101.51655			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.51624		0.00000	101.57945			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.63694		0.00000	101.70521			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.75757		0.00000	101.83092			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.65500		102.55532		6.72500	102.51673			678,770,070,000.00	101,994,000	840,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.43500		100.42601		9.48500	100.22294			36,024,717,000,000.00	3,818,200,000	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.50091		0.00000	101.48381			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.50084		0.00000	101.48374			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.83074		0.00000	100.80946			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.93511		0.00000	103.91221			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	100.00000		0.02069		100.00000	100.00000			2,160,000,000,000,000.00	21,600,000,000	21,600,000,000.00
FRB13	On 02/06/2026	Spot Bond	100.00000		0.00368		100.00000	100.00000			1,380,000,000,000,000.00	13,800,000,000	13,800,000,000.00
FRB14	On 02/06/2026	Spot Bond	100.00000		10.02754		100.00000	100.00000			1,160,000,000,000,000.00	11,600,000,000	11,600,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.23500		108.05983		11.28500	107.85010			9,208,206,000,000.00	819,600,000	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.26104		0.00000	100.23768			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.10000		129.47538		2.10000	129.64765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond		2.05500	270.52112		2.05500	270.87983			0.00	0	10,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.18000	109.60237		2.18000	109.74893			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.42000	156.02169		2.42000	156.23304			968,000,000,000.00	400,000,000	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.27000	212.51330		2.27000	209.74579			272,400,000,000.00	120,000,000	60,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.66500	109.90464		7.73500	109.79362			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.91100	60.33616		7.91200	60.31727			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47600	38.09285		9.47600	38.08249			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.71000	36.79969		9.71000	36.78949			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	59.65829		100.00000	100.00000			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond		0.00000	99.87887		0.00000	99.96967			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond		0.00000	100.25046		0.00000	100.21893			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond		0.00000	100.24364		0.00000	100.21297			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond		0.00000	100.24364		0.00000	100.21297			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	99.89009		0.00000	99.97251			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond		0.00000	100.23959		0.00000	100.20943			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	101.89866		0.00000	101.87343			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond		0.00000	102.17377		0.00000	102.14602			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	101.63270		0.00000	101.61108			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	101.80048		0.00000	101.77658			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond		0.00000	102.17238		0.00000	102.15479			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond		0.00000	102.14183		0.00000	102.11450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	0.00000	101.68435	0.00000	101.75757		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	101.60152	0.00000	101.67113		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	101.93482	0.00000	101.90827		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	101.65546	0.00000	101.72742		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000	101.76521	0.00000	101.84198		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	102.19390	0.00000	102.28953		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	102.12669	0.00000	102.21936		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.30505		100.09221	16.26552			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.49552		0.00000	101.56050			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.56824		0.00000	113.56824			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.89021		0.00000	101.86509			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.12338		0.00000	102.09510			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	100.22445		0.00000	100.19619			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.76229		0.00000	105.72832			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.75947		0.00000	101.73613			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.77996		0.00000	101.75634			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.61833		0.00000	101.59690			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.56876		0.00000	101.63694			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.07867		0.00000	102.16921			0.00	0	0.00
FRC158		On 11/06/2014	Spot Bond	0.00000	101.51820		0.00000	101.50064			0.00	0	0.00
FRC160		On 12/06/2014	Spot Bond	0.00000	101.50050		0.00000	101.48289			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.53985		0.00000	101.60677			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	55.46668		13.22500	55.44708			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.44731		0.00000	101.51019			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.44924		0.00000	101.51221			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.28723		0.00000	102.25671			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.51865		0.00000	101.58465			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.42500	97.48130		3.42500	97.62158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	101.58803	0.00000	101.65705		0.00		0	0.00	
FRC171	On 20/06/2018	Spot Bond	0.00000	101.58803	0.00000	101.65705		0.00		0	0.00	
FRC172	On 21/02/2018	Spot Bond	0.00000	102.12637	0.00000	102.19480		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	101.33626	0.00000	101.40496		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	99.59235	0.00000	99.66007		0.00		0	0.00	
FRC175	On 15/06/2016	Spot Bond	0.00000	103.02598	0.00000	102.98586		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	101.49166	0.00000	101.55647		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	101.45502	0.00000	101.51824		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.59490	0.00000	100.67054		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	101.71708	0.00000	101.79175		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.36331	0.00000	100.42446		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.58855	0.00000	100.66338		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.73579	0.00000	100.80817		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	101.98258	0.00000	102.06889		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	101.55335	0.00000	101.62085		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	101.98065	0.00000	102.06688		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	101.43767	0.00000	101.50014		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.14641	0.00000	100.25651		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	101.56876	0.00000	101.63694		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	101.56876	0.00000	101.63694		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	101.53139	0.00000	101.51276		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	101.22536	0.00000	101.20556		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	101.29632	0.00000	101.27536		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	101.05747	0.00000	101.03855		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond	0.00000	101.05747	0.00000	101.03855				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.21719	0.00000	101.28909				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.04279	0.00000	101.02378				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.03830	0.00000	101.01938				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.02496	0.00000	101.00601				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.02790	0.00000	101.00889				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.00193	0.00000	100.98069				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.90629	0.00000	100.88711				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.00193	0.00000	100.98069				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.90246	0.00000	100.88336				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.60954	0.00000	100.58763				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.17541	0.00000	100.24134				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.96919	0.00000	100.94615				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.76556	0.00000	101.74214				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.75537	0.00000	101.73209				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.88432	0.00000	101.86262				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	101.49974	0.00000	101.47992				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.76449	0.00000	100.74265				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000	118.98339	3.34000	119.15379				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.78810	0.00000	101.76437				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.80650	0.00000	101.78252				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.32000	119.14470	3.32000	119.31513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC70	On 20/09/2014	Spot Bond	1.72000	123.83577		1.72000	123.74523			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.34000	118.98339		3.34000	119.15379			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.70000	123.38753		2.70000	123.55778			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.77000	128.07935		2.77000	127.98207			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.86103		0.00000	100.83641			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	101.71569		0.00000	101.68247			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	102.39093		0.00000	102.36034			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	102.43350		0.00000	102.40235			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.55077		0.00000	101.53026			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.77586		0.00000	101.75230			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	104.81994		0.00000	104.76703			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.07848		0.00000	102.05080			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.00080		0.00000	101.97418			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.61308		0.00000	101.68319			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000	102.22061		0.00000	102.19225			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.61115		0.00000	101.68118			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	104.15369		0.00000	104.08643			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	97.92491		0.00000	97.89849			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	94.51269		0.00000	94.71385			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	101.47603		0.00000	101.45809			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.98521		100.00000	9.96102			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.07350		100.00000	21.02245			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.84000	145.48146		4.84000	145.39935			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.20184		0.00000	101.18589			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.54614		0.00000	101.52909			0.00	0	24,400,000,000.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.72593		0.00000	102.70808			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.56457		0.00000	102.54590			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.18795		0.00000	102.16798			0.00	1,000,000,000	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.52803		0.00000	101.50898			0.00	44,700,000	44,700,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	101.29875		0.00000	101.35518			0.00	44,700,000	44,700,000.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	101.39545		0.00000	101.45363			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		0.00000	95.69398		0.00000	95.92739			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.42000	130.68551		2.42000	130.86282			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.80179		0.00000	100.78278			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.04710		10.38000	101.13247			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.04710		10.38000	101.13247			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	103.12000		0.00000	103.12000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.50885		0.00000	100.55897			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.69867		0.00000	100.76971			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.56000	105.51461		2.56000	105.65899			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.58000	200.18335		2.58000	200.45737			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.53000	106.08406		2.53000	106.22896			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.98945		0.00000	100.97322			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.61000	199.31204		2.61000	199.58537			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.78007		0.00000	100.85681			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.28000	108.56837		2.28000	108.71444			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.56500	260.08142		2.56500	260.43712			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.06500		270.31168		2.06500	270.67033			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.78500		255.72690		2.78500	256.08123			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		126.23777		2.47000	126.40958			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.71705		0.00000	100.69657			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		126.60952		2.00000	126.54755			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.90473		0.00000	100.88325			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.17417		0.00000	101.15353			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.60061		0.00000	100.57981			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.40000		105.69428		2.40000	105.64139			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		16.55516		104.97509	16.51327			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		22.12865		101.07593	22.07453			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.44763		100.44759	13.41493			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000		101.37098		0.00000	101.42520			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		20.35731		100.76967	20.30766			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	2.10000		113.58345		2.10000	113.52760			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	2.14000		110.01907		2.14000	110.16582			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.44031		0.00000	98.44359			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.17000		109.70638		2.17000	109.85298			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.13687		0.00000	100.03526			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000		337.09836		2.26500	337.68148			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		101.04198		0.00000	101.09000			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.55374		0.00000	100.53218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000		100.52353	0.00000	100.50324				0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.49765	0.00000	100.47827				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.14507	0.00000	100.12405				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.01907	0.00000	100.07633				0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.14764	0.00000	101.12671				0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.81000		102.77760	5.87500	102.74506				0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.70500		103.43725	6.77500	103.36538				0.00	0	1,821,600,000.00
FRX16	On 15/09/2016	Spot Bond	7.53500		102.67966	7.60500	102.51364			1,305,062,000,000.00		173,200,000	87,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.95000		103.38956	8.02500	103.15254				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.14500		109.08742	8.19500	108.89296			550,602,000,000.00		67,600,000	34,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.68000		101.82203	8.72500	101.60490			3,308,816,000,000.00		381,200,000	2,164,400,000.00
FRX20	On 01/10/2020	Spot Bond	8.87500		100.88932	8.91500	100.67563				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.48000		91.75764	9.51000	91.66313				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.60000		107.31001	9.67000	106.80318				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.85000		99.14228	9.92000	98.52853				0.00	0	520,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.16500		97.35260	10.24000	96.75532				0.00	0	40,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.49000		78.34736	10.55000	77.89216				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		101.32558	0.00000	101.30811				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.37681	0.00000	101.35865				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.39728	0.00000	101.37885				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.44843	0.00000	101.42931				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.53031	0.00000	101.51008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.59171	0.00000	101.57064				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.85765	0.00000	101.83298				0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.23751	0.00000	100.22048				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.24999	0.00000	100.23207				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.26120	0.00000	100.24247				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.26387	0.00000	100.24495				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.27137	0.00000	100.25191				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.28265	0.00000	100.26238				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.29205	0.00000	100.27110				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.33332	0.00000	100.30940				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.36588	0.00000	101.34584				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.10878	0.00000	101.08827				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.30000	101.80614	9.37500	101.59587				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
GPT29	On 04/08/2014	Spot Bond	0.00000	100.40925	0.00000	100.45836				0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000	99.70488	0.00000	99.75407				0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000	99.03878	0.00000	99.08766				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	100.64855	0.00000	100.70506				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.66263	0.00000	100.72037				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.68984	0.00000	100.74994				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.72358	0.00000	100.78661				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.77037	0.00000	100.83750				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		99.88639		0.00000	99.86730			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.22299		0.00000	101.20429			0.00	0	500,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.96547		0.00000	100.94575			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.90802		0.00000	102.88967			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.23563		0.00000	101.21806			0.00	100,000,000	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		99.84911		0.00000	99.83008			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.27448		0.00000	100.25327			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.14344		0.00000	100.12536			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.05358		0.00000	100.10721			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.50588		0.00000	101.48476			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.95214		0.00000	100.92772			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.29479		0.00000	101.27644			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		99.81070		0.00000	101.60890			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.63222		0.00000	100.61236			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.64100		0.00000	100.62093			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000		100.57486		0.00000	100.62414			0.00	0	840,000,000.00
HILC13	On 07/08/2014	Spot Bond	0.00000		100.36074		0.00000	100.40993			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.85570		0.00000	100.83541			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.03431		99.15379		8.11273	98.99175			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.89561		0.00000	100.87435			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.38707		104.41639		8.46542	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.94689		0.00000	100.92440			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.83738		104.41639		8.91564	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.00953		0.00000	100.98554			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.97898		0.00000	100.95824			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.09192		0.00000	101.06959			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.13167		0.00000	101.10853			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.32170		0.00000	100.30023			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		102.86696		9.89000	102.83954			0.00	0	211,500,000.00
HWAY20	On 31/07/2020	Spot Bond	8.22000		110.57260		8.26500	110.32425			2,448,738,000,000.00	297,900,000	5,257,900,000.00
HWAY23	On 07/12/2023	Spot Bond	1.85500		274.75090		1.85500	275.11072			0.00	0	10,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.85500		274.75090		1.85500	275.11072			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.58500		100.15360		9.64500	99.61100			10,416,019,500,000.00	1,086,700,000	15,223,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.51000		100.76835		9.56500	100.25626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000		60.52746	100.00000	60.38083				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.71372	100.00000	15.67565			1,400,000,000,000,000.00	14,000,000,000	7,000,000,000.00	
HWF03U	On 09/10/2014	Spot Bond	100.00000		90.06997	100.00000	89.77943				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.10939	100.00000	42.00626				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.49463	100.00000	21.44199				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.88536	100.00000	13.85172				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.15448	100.00000	63.99561				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.53000		116.80487	1.53000	116.74920			5,533,132,698,000.00	3,616,426,600	66,796,413,300.00	
I2038	On 31/01/2038	Spot Bond	1.80000		121.37219	1.80000	121.31344			10,264,705,200,000.00	5,702,614,000	47,611,895,900.00	
I2046	On 31/03/2046	Spot Bond	1.92000		119.41102	1.92000	119.35290			8,944,066,944,000.00	4,658,368,200	68,300,263,400.00	
I2050	On 31/12/2050	Spot Bond	2.00000		126.34445	1.99000	126.59271			28,129,653,200,000.00	14,064,826,600	25,727,760,600.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		93.95000	0.00000	93.90000				0.00	0	5,400,000.00
IBL11	On 12/03/2015	Spot Bond	7.55500		104.37549	7.62500	104.30150				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.45886	0.00000	100.44061				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.65077	0.00000	101.63095				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.05500		104.41630	8.12500	104.27772				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.20000		107.86915	8.27500	107.59739				0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.28541	0.00000	100.26638				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.69000		116.85003	4.69000	116.78440				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.87500		103.16638	7.94500	103.00397				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.53811	0.00000	100.51949				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.56946	0.00000	100.54975				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.54000		127.09734	1.54000	127.26060				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.07000	129.74201		2.07000	129.91433			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	101.58334		0.00000	101.56583			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	102.48327		0.00000	102.46434			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.32000	102.89933		8.39500	102.63255			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.93098		0.00000	101.91334			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	103.19171		0.00000	103.17290			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.36121		0.00000	100.34220			0.00	0	100,000,000.00
IBL45	On 21/12/2018	Spot Bond		8.86500	100.41502		8.91500	100.21088			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.33000	93.83428		9.37500	93.62827		2,955,744,000,000.00		316,800,000	443,800,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.82549		0.00000	101.80776			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.40000	97.79797		8.47500	97.53976		1,658,160,000,000.00		197,400,000	99,200,000.00
IBL50	On 02/08/2020	Spot Bond		9.38000	101.72974		9.42500	101.49863			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.62667		0.00000	100.60821			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.64513		0.00000	100.62613			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.81500	101.34484		7.88500	101.18747			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.64500	100.90020		8.69500	100.70689			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.71400		0.00000	100.69295			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.38798		0.00000	100.36954			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.97000	103.88019		8.04500	103.67736			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.60500	104.97506		8.65500	104.75769			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.74500	106.12861		9.78000	105.87975			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.19546		0.00000	101.17677			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.73841		0.00000	100.72000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00419		100.00000	0.00418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.76968	0.00000	100.75143				0.00	600,000,000	1,100,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.80395	0.00000	100.78487				0.00	1,140,000,000	570,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.99500	97.81098	9.03500	97.60020				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.60904	5.00000	100.59547				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.60904	5.00000	100.59547				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.69216	5.00000	101.67829				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.60904	5.00000	100.59547				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.87556	4.00000	100.86470				0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.19136	0.00000	102.26850				0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.11518	0.00000	102.19055				0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.51442	0.00000	101.59228				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.58449	9.20000	107.55805				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.38748	0.00000	101.36575				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.38748	0.00000	101.36575				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.34214	0.00000	100.31932				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.87636	100.00000	8.85485				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	100.74866	0.00000	100.73046				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.44543	0.00000	100.49991				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.32271	0.00000	100.37704				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.55500	101.42640	9.62500	101.34895				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.07199	0.00000	100.12605				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	101.37104	0.00000	101.42325				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.05330	0.00000	100.02685				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		8.97327	100.00000	8.95153				0.00	0	0.00
IN246U	On 12/06/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		96.85905	100.00000	96.61006				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
IN423U	On 03/06/2014	Spot Bond	100.00000		81.17100	100.00000	99.72678				0.00	0	0.00
IN424U	On 10/06/2014	Spot Bond	100.00000		99.56553	100.00000	99.29859				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		94.24917	100.00000	94.00996				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		96.12403	100.00000	96.80156				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		92.53090	100.00000	91.85549				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		88.00857	100.00000	87.39740				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		83.90150	100.00000	83.34586				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		98.36066	100.00000	97.56098				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		94.41861	100.00000	93.69231				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		89.55883	100.00000	88.90511				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		85.17483	100.00000	84.58333				0.00	0	0.00
INA424	On 10/06/2014	Spot Bond	5.90000		99.80640	5.90000	99.79030				0.00	0	0.00
INA426	On 24/06/2014	Spot Bond	5.90000		99.58148	5.90000	99.56546				0.00	0	0.00
INA427	On 01/07/2014	Spot Bond	6.00000		99.46046	6.00000	99.44420				0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	6.00000		99.34676	6.00000	99.33054				0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	6.00000		99.12014	6.00000	99.10399				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.10000		98.87633	6.10000	98.86000				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000		98.76209	6.10000	98.74579				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000		98.53440	6.10000	98.51818				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.57016	0.00000	101.54553				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115		On 31/03/2016	Spot Bond	11.05229	103.03357	11.07860	102.97860			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.05229	101.87867	11.07860	101.82431			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.62196	0.00000	101.59917			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	99.81193	0.00000	99.78492			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.58941	0.00000	101.56710			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.07180	6.50000	101.05414			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.63620	0.00000	101.70732			0.00	0	0.00
ING167		On 30/09/2014	Spot Bond	0.00000	101.21300	0.00000	101.19403			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	97.42372	0.00000	97.41984			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.48360	0.00000	101.54306			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.83440	0.00000	100.89012			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.47854	0.00000	101.54661			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	101.03860	0.00000	101.09747			0.00	0	0.00
ING233		On 25/06/2014	Spot Bond	0.00000	102.67829	0.00000	103.04041			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	101.20222	0.00000	101.25445			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	101.19256	0.00000	101.24439			0.00	0	0.00
ING237		On 09/06/2014	Spot Bond	0.00000	101.33277	0.00000	101.38352			0.00	0	0.00
ING239		On 15/07/2014	Spot Bond	0.00000	100.74001	0.00000	100.79057			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.42383	0.00000	100.47568			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.30717	0.00000	100.35889			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.26308	0.00000	100.24554			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.26004	0.00000	100.24271			0.00	0	0.00
ING245		On 28/08/2014	Spot Bond	0.00000	100.03359	0.00000	100.08402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING247	On 17/09/2014	Spot Bond	0.00000	101.20123		0.00000	101.24993			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.77548		0.00000	100.82729			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond	0.00000	100.37940		0.00000	100.43114			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.03616		0.00000	100.09041			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.56294		0.00000	101.64332			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.10187		0.00000	100.00572			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.42493		0.00000	100.48288			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	97.21668		0.00000	97.26854			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.97863		0.00000	100.95905			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.99894		0.00000	100.97896			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.01253		0.00000	100.99227			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56500	101.79299		8.63500	101.59460			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000	100.74219		0.00000	100.79167			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54500	99.47337		9.58500	99.24935			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.72295		0.00000	101.70240			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.80000	104.52410		8.87500	104.28410		4,752,880,000,000.00		540,100,000	1,093,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.12784		0.00000	101.10802			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.10848		0.00000	101.08796			0.00	0	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.59503		0.00000	100.57411			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.19722		0.00000	100.17230			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.65143		0.00000	101.62823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond		8.73500	106.49416		8.80500	106.39906			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	103.57344		0.00000	103.55115			0.00	0	10,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	99.93357		0.00000	99.91143			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.16000	120.44426		3.16000	120.61498		5,674,096,000,000.00	1,795,600,000	916,800,000.00	
IV019	On 31/03/2028	Spot Bond		3.60000	136.34707		3.60000	136.54479			0.00	0	50,000,000.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.39390		0.00000	101.37136			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.19606		0.00000	101.17348			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.08267		0.00000	101.05957			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	99.80569		0.00000	99.78395			0.00	0	10,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	101.52300		0.00000	101.50058			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.53000	96.53040		3.53000	96.67014			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.53000	102.07557		3.53000	102.02136			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	99.81789		0.00000	99.79499			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.47993		0.00000	100.45593			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	101.37104		0.00000	101.42325			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.43500	111.61520		10.48500	111.41690		13,227,406,000,000.00	1,267,600,000	434,000,000.00	
IV09	On 30/04/2018	Spot Bond		0.00000	100.88403		0.00000	100.85795			0.00	1,000,000,000	500,000,000.00
IV19A	On 31/03/2028	Spot Bond		3.60000	136.34707		3.60000	136.54479		1,024,560,000,000.00	284,600,000	143,100,000.00	
IV422U	On 29/05/2014	Spot Bond		100.00000	81.16502		100.00000	81.16502			0.00	0	0.00
IV424U	On 12/06/2014	Spot Bond		100.00000	99.03309		100.00000	98.76900			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond		100.00000	92.40506		100.00000	99.20000			0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond		100.00000	96.06261		100.00000	95.33487			0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond		100.00000	91.19728		100.00000	90.54119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV430U	On 24/07/2014	Spot Bond	100.00000		86.79466	100.00000	86.20017				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		98.21976	100.00000	97.43400				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		92.97710	100.00000	92.27273				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		83.52000	100.00000	100.00000			3,600,000,000,000,000.00	36,000,000,000	36,000,000,000.00	
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.10923	0.00000	100.01195				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.83616	0.00000	100.81848				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.19021	0.00000	100.24221				0.00	0	0.00
IVA422	On 29/05/2014	Spot Bond	5.90000		97.13454	5.90000	97.13454				0.00	0	0.00
IVA424	On 12/06/2014	Spot Bond	5.90000		99.77421	5.90000	99.75812				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	6.00000		99.42795	6.00000	99.41170			75,000,000,000,000.00	12,500,000,000	12,500,000,000.00	
IVA428	On 10/07/2014	Spot Bond	6.00000		99.31432	6.00000	99.29811				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000		99.20096	6.00000	99.18478				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.10000		98.84366	6.10000	98.82734				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000		98.38858	100.00000	100.00000			272,060,000,000,000.00	44,600,000,000	22,300,000,000.00	
IVC002	On 12/02/2020	Spot Bond	0.00000		100.46984	0.00000	100.44842				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.70778	0.00000	100.68758				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.12958	0.00000	101.11127				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.13038	0.00000	101.11153				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.43206	0.00000	100.41463				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.26017	0.00000	100.24152				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.25659	0.00000	100.23508				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.01847	0.00000	100.00007				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.99904	0.00000	100.97905				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.00583	0.00000	100.98571				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond	0.00000		101.01943		0.00000	100.99903			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.95825		0.00000	100.93909			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.85000		0.00000	100.82984			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.70254		0.00000	100.68247			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.53018		0.00000	101.51025			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.37145		0.00000	100.35190			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.14570		0.00000	100.12725			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.14420		0.00000	100.12594			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.24866		0.00000	101.22814			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.96811		0.00000	100.95048			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.77637		0.00000	100.75701			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.62670		0.00000	100.60880			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	100.00000		82.76644	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000		57.14622	100.00000	57.00778				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.70813		0.00000	100.68728			0.00	2,000,000,000	1,000,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		60.17883	100.00000	60.03144				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.50987		0.00000	101.49024			0.00	300,000,000	300,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		21.64331	100.00000	21.59088				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.04250		0.00000	101.02119			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		83.63636	100.00000	83.44671				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		82.31204	100.00000	82.13113				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		59.09832	100.00000	58.95358				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		67.82114	100.00000	67.69246				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		58.56768	100.00000	58.42579				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		65.90436	100.00000	65.74470				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		82.63473	100.00000	82.38806				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.02373	0.00000	102.09393				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.79312	0.00000	100.76825				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		140.07804	8.64000	139.34746				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.73092	0.00000	101.71284				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.45717	0.00000	101.43828				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.11962	0.00000	100.02069				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.14358	0.00000	100.12573				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.68464	0.00000	100.66446				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.90000		98.95329	8.97500	98.72899				0.00	0	1,453,700,000.00
LGL03	On 03/04/2018	Spot Bond	9.05000		96.77175	9.12500	96.51659				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.48000		101.28272	9.52500	101.05145				0.00	0	584,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.71672	0.00000	102.38315				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.55500		99.91368	10.62500	105.12214				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.69001	0.00000	102.60420				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.20075	0.00000	100.26113				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.21399	0.00000	100.27836				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.22984	0.00000	100.29899				0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.84670	0.00000	100.89794				0.00	0	0.00
MAQ048	On 06/06/2014	Spot Bond	0.00000		99.88602	0.00000	99.93484				0.00	0	0.00
MAQ049	On 06/06/2014	Spot Bond	0.00000		99.88849	0.00000	99.93628				0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.72946	0.00000	98.73904				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ051	On 09/10/2014	Spot Bond		0.00000	97.70797		0.00000	97.76006			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond		0.00000	99.09842		0.00000	99.14672			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	98.63902		0.00000	98.68763			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	69.57844		100.00000	69.44644			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	83.63636		100.00000	83.44671			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.58556		0.00000	101.63606			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	62.61807		100.00000	62.46637			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond		100.00000	82.66667		100.00000	82.11921			0.00	0	0.00
MAQ22U	On 09/06/2014	Spot Bond		100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	101.18437		0.00000	101.16659			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.90420		0.00000	100.88543			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.77273		0.00000	101.75510			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.24044		0.00000	102.22136			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.53468		0.00000	101.51670			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	99.88827		0.00000	99.87214			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.17046		0.00000	100.15325			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.37524		0.00000	100.35818			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.49314		0.00000	100.47482			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.83895		0.00000	100.82184			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.82677		0.00000	100.88184			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	97.87234		100.00000	97.52650			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	57.45761		100.00000	57.31841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.03375		100.00000	24.97310			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		61.11755		100.00000	60.96949			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.78500		102.13953		8.83500	101.91975			0.00	0	279,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.67500		102.07118		8.72500	101.85136			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		99.79582		0.00000	101.73056			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		99.81066		0.00000	101.60886			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.93098		0.00000	100.91237			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.96638		0.00000	101.02350			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.97329		0.00000	101.03081			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.00784		0.00000	101.06734			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.65148		0.00000	102.71431			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.78750		0.00000	102.85331			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.13500		102.31766		8.21000	102.13739			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.85500		105.62633		8.90500	105.41379			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.67000		105.90163		9.71000	105.66009			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.46500		105.75184		6.53000	105.69916			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.38702		0.00000	101.36873			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.43821		0.00000	101.41923			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.65500		104.42050		9.72500	104.21025			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.57000		102.94518		7.64000	102.83939			888,718,000,000.00	117,400,000	5,112,700,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.07543		0.00000	100.05669			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.06000		99.36362		9.13500	99.14772			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.54085		0.00000	101.52137			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.54500		104.65961		9.58500	104.43343			2,924,588,000,000.00	306,400,000	306,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		10.55665	100.00000	10.53108				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.07218	0.00000	100.05425				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.76000		99.35784	8.83500	99.14179				0.00	0	325,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.95000		104.41416	6.01500	104.38968			208,250,000,000.00		35,000,000	79,700,000.00
MTN03	On 13/07/2015	Spot Bond	7.65500		105.41323	7.72500	105.31694				0.00	0	100,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.70000		107.75205	8.77500	107.52125			588,120,000,000.00		67,600,000	557,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.18141	100.89771	6.16632				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.26415	100.61875	6.24889				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.38307	0.00000	100.36394				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.38843	0.00000	100.36903				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.39097	0.00000	100.37143				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.42354	0.00000	100.40237				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.46126	0.00000	100.43820				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.39657	100.00000	0.39561				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.39657	100.00000	0.39561				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.11000		95.39096	9.14500	95.17124				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.50500		101.29109	7.57500	101.13506				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.20000		98.79743	9.24500	98.55920			3,139,192,720,000.00		341,216,600	170,608,300.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.90621	0.00000	100.88956				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond		8.99500	103.83802		9.03500	103.61076			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.33152		0.00000	100.31299			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.44500	103.77761		9.48000	103.52866			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.60106		0.00000	101.58230			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.42329		0.00000	100.40502			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.30365		0.00000	101.28435			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.70401		0.00000	100.68601			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.27685		0.00000	100.17999			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	101.28775		0.00000	101.34293			0.00	400,000,000	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond		7.25500	106.23767		7.32500	106.13010			237,964,000,000.00	32,800,000	735,200,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	103.34457		0.00000	103.32628			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.68500	113.87277		8.73500	113.62422			2,422,246,500,000.00	278,900,000	993,300,000.00
NBK4	On 28/10/2024	Spot Bond		10.74000	34.56417		10.81500	34.35031			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.65500	102.86006		7.72500	102.77957			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.86708		0.00000	100.84651			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.91250		0.00000	100.89083			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		8.00500	104.04468		8.07500	103.90505			168,905,500,000.00	21,100,000	489,800,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.36072		0.00000	101.34168			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.02076		0.00000	100.14940			0.00	1,100,000,000	550,000,000.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	102.56682		0.00000	101.38283			0.00	1,100,000,000	550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.20996		0.00000	101.18868			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.04270		0.00000	101.02139			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.01957		0.00000	100.00009			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	89.92901		0.00000	89.91053			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.01837		0.00000	99.99997			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	100.79386		0.00000	100.77354			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond		0.00000	100.86251		0.00000	100.84041			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.71672		0.00000	100.69623			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond		0.00000	101.10083		0.00000	101.07879			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	86.16584		0.00000	86.14673			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.40982		0.00000	101.46412			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.40119		0.00000	100.38007			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.50472		0.00000	101.48484			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.42284		0.00000	101.40406			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.13259		0.00000	101.11194			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.37266		0.00000	101.35456			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.28524		0.00000	101.34108			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.28428		0.00000	101.34008			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.64598		0.00000	100.62695			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.49166		0.00000	101.55647			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.91500	106.74355		9.98500	106.15811			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.48203		0.00000	101.54642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN85	On 20/03/2024	Spot Bond	9.95000	105.53742	10.02000	104.94400				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.49166	0.00000	101.55647				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.33349	0.00000	101.39143				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.94266	0.00000	99.92357				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.50500	104.64131	8.57500	104.53213			590,247,000,000.00	69,400,000	138,100,000.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.89641	0.00000	100.87306				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.04483	0.00000	100.11215				0.00	2,000,000,000	1,000,000,000.00
NED15	On 08/04/2024	Spot Bond	10.06500	104.19476	10.11500	103.74199				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.16259	0.00000	101.23145				0.00	1,600,000,000	800,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.96793	0.00000	100.95094				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.15000	110.32429	12.22500	110.02074			2,900,205,000,000.00	238,700,000	474,700,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.06226	0.00000	110.03008				0.00	0	0.00
NET48	On 03/06/2014	Spot Bond	0.00000	102.67829	0.00000	102.72343				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	99.97588	0.00000	99.95185				0.00	0	10,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.08000	163.90865	2.07500	163.84793				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.73000	106.23708	8.77500	105.99783				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	99.88435	0.00000	99.86765				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	101.37657	0.00000	99.86211				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.33500	105.22079	9.40500	104.97327				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.23241	0.00000	100.21293				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.46315	0.00000	100.44523				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.21950	0.00000	100.20110				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.22762	0.00000	100.20854				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.22277	0.00000	100.20410				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond		9.53500	106.32555		9.60500	106.00544			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.22767		0.00000	100.20860			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.23247		0.00000	100.21299			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.22924		0.00000	100.21002			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.73500	105.17425		9.80500	104.93368			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.23900		0.00000	100.21898			0.00	400,000,000	200,000,000.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.23570		0.00000	100.21595			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.23732		0.00000	100.21743			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.29677		0.00000	100.27190			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.27719		0.00000	100.25395			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.24216		0.00000	100.22187			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.54500	113.68244		8.59500	113.45789			1,162,974,500,000.00	136,100,000	770,700,000.00
NRA022	On 31/10/2022	Spot Bond		8.94500	120.35584		8.98500	120.06547			6,475,285,500,000.00	723,900,000	2,188,700,000.00
NRA023	On 31/05/2023	Spot Bond		1.97500	170.09388		1.97000	170.07442			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.29000	123.41439		9.36000	122.74193			719,975,000,000.00	77,500,000	154,100,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.75479		0.00000	100.73423			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.66359		0.00000	100.64404			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.42472		0.00000	101.40664			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	101.43054		0.00000	101.41050			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.13468		0.00000	100.11513			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.13936		0.00000	100.11915			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.13847		0.00000	100.03661			0.00	0	110,000,000.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.05764		0.00000	100.14424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.85508		100.00000	15.81667			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.18122		100.00000	41.08037			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.78500		103.69400		6.85500	103.58114			251,770,995,000.00	37,107,000	1,023,675,100.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		14.57553		100.00000	14.54022			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.91000		0.00000	99.20000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		63.85207		100.00000	63.69569			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.37770		0.00000	100.35884			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.66634		0.00000	100.72126			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		99.94496		0.00000	100.00000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		99.94496		0.00000	99.92663			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.04866		0.00000	100.09732			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.80543		0.00000	101.78696			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.54296		0.00000	101.60272			0.00	3,400,000,000	1,700,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		101.51608		0.00000	101.49895			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		101.33504		0.00000	101.39069			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		101.31288		0.00000	101.36761			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		101.52817		0.00000	101.50885			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		101.38539		0.00000	101.44314			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		101.33907		0.00000	101.39489			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000		101.60915		0.00000	101.58877			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		101.44579		0.00000	101.50606			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		101.38740		0.00000	101.44523			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		101.69864		0.00000	101.67710			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		101.51624		0.00000	101.57945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2D1H	On 15/06/2036	Spot Bond		0.00000	101.44378		0.00000	101.50396			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.65535		0.00000	100.63664			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.67430		0.00000	100.65505			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.68283		0.00000	100.66333			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.70177		0.00000	100.68173			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.78317		0.00000	100.76079			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.80209		0.00000	100.77916			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.73271		0.00000	100.71112			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.55500	104.79275		6.62500	104.75359			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.32000	98.23109		6.38500	98.19635			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.99000	40.46047		8.06000	40.13848			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.55500	111.32016		6.62500	111.21041		3,087,654,590,802,000.00	71,038,076,400	59,304,712,600.00	
R158	On 15/09/2015	Spot Bond		6.55500	111.32016		6.62500	111.21041			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.45500	92.17471		6.52500	92.07852			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.55500	117.41261		6.62500	117.23211			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond		6.38500	86.63498		6.45500	86.48603			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.17000	122.80009		8.24000	122.16517		8,832,411,902,194,000.00	81,078,568,200	23,742,579,700.00	
R187P	On 21/12/2026	Spot Bond		7.91000	37.77456		7.98000	37.44870			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.83000	35.32141		7.90000	34.99309			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.57000	281.41068		1.56500	281.38594		33,135,095,862,000.00	21,105,156,600	30,744,946,400.00	
R201	On 21/12/2014	Spot Bond		5.95000	105.42843		6.01500	105.37609		21,555,325,610,000.00	3,622,743,800	74,414,835,300.00	
R202	On 07/12/2033	Spot Bond		1.78000	225.62745		1.78000	225.51843		17,179,232,832,000.00	9,651,254,400	55,178,927,200.00	
R2023	On 28/02/2023	Spot Bond		8.04500	100.15484		8.08000	99.91936		3,495,367,484,308,000.00	34,477,002,400	54,209,328,100.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	7.20000	104.79733		7.27500	104.55730			1,828,357,946,640,000.00	53,938,603,700	64,773,688,600.00
R2030	On 31/01/2030	Spot Bond	8.73000	96.53123		8.80500	95.90561			371,627,333,334,000.00	42,568,995,800	91,052,028,800.00
R2037	On 31/01/2037	Spot Bond	9.02500	97.83751		9.09500	97.17335			378,558,428,105,000.00	41,945,532,200	75,580,820,700.00
R204	On 21/12/2018	Spot Bond	7.43500	105.74536		7.48500	105.53170			1,455,356,105,423,500.00	95,743,928,100	19,653,223,400.00
R2048	On 28/02/2048	Spot Bond	9.13500	98.22678		9.20000	97.55426			1,574,191,620,067,500.00	72,325,300,500	28,976,875,400.00
R207	On 15/01/2020	Spot Bond	7.68000	100.83957		7.72500	100.61888			2,524,770,843,648,000.00	28,746,203,600	90,957,360,700.00
R208	On 31/03/2021	Spot Bond	7.84500	95.46291		7.88500	95.24205			1,770,519,461,272,500.00	25,687,630,500	77,986,994,700.00
R209	On 31/03/2036	Spot Bond	8.94000	75.44885		8.99500	75.01495			4,791,519,622,584,000.00	35,964,163,600	15,097,953,000.00
R210	On 31/03/2028	Spot Bond	1.70000	169.94187		1.70000	169.86018			7,033,159,760,000.00	4,137,152,800	28,961,650,300.00
R211	On 31/01/2017	Spot Bond	0.84000	129.61984		0.84000	129.56051			6,292,786,920,000.00	7,491,413,000	34,773,222,400.00
R212	On 31/01/2022	Spot Bond	1.50000	135.16628		1.50000	135.10198			54,858,794,700,000.00	36,572,529,800	69,285,864,900.00
R213	On 28/02/2031	Spot Bond	8.74500	86.59517		8.82000	85.99772			2,105,731,208,295,000.00	40,792,591,000	91,510,338,700.00
R214	On 28/02/2041	Spot Bond	9.06500	76.00729		9.12500	75.52049			3,347,243,696,135,500.00	69,249,166,700	59,602,025,000.00
R226C	On 15/09/2014	Spot Bond	5.92000	98.34119		5.98500	98.30743			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.61500	95.03434		6.68500	94.96700			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.45500	92.17471		6.52500	92.07852			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.37500	89.41625		6.44500	89.29281			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.38500	86.63498		6.45500	86.48603			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.00500	99.70474		6.07000	99.68502			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.95500	96.82721		6.02000	96.77787			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.52500	93.48368		6.59500	93.40056			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.39500	90.70695		6.46500	90.59585			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.37500	87.93138		6.44500	87.79394			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.43500	85.08894		6.50500	84.92703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond		7.17500	80.65698	7.25000	80.46339			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		7.22500	77.73036	7.30000	77.51567			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		7.44000	74.39284	7.49000	74.23278			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		7.42000	71.78763	7.47000	71.61593			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		7.40000	69.28702	7.45000	69.10467			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		7.39000	66.85064	7.44000	66.65864			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.64000	63.53565	7.68500	63.35617			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.62000	61.27516	7.66500	61.08883			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.76500	58.44811	7.80500	58.27743			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.73500	56.38648	7.77500	56.21102			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.70500	54.41330	7.74500	54.23355			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.67500	52.52436	7.71500	52.34079			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.63500	50.75988	7.67500	50.57276			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.59500	49.07362	7.63500	48.88332			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.11000	44.98147	8.18000	44.66861			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.07000	43.40423	8.14000	43.08783			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.03000	41.89843	8.10000	41.57901			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.99000	40.46047	8.06000	40.13848			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.95000	39.08692	8.02000	38.76280			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.91000	37.77456	7.98000	37.44870			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.87000	36.52035	7.94000	36.19310			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.83000	35.32141	7.90000	34.99309			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	101.26454	0.00000	101.23865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.18624		0.00000	100.16282			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.27735		0.00000	101.25173			0.00	0	2,500,000,000.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.14198		0.00000	101.11773			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.37636		100.00000	16.33669			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	6.06412		100.00000	6.04927			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.56774		100.00000	20.51792			0.00	0	0.00
RCSC14	On 06/06/2014	Spot Bond	0.00000	99.94518		0.00000	99.92681			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.24797		0.00000	101.22845			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.84697		0.00000	99.82767			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	102.13478		0.00000	102.11644			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	101.87188		0.00000	101.92536			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.24388		0.00000	101.22648			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.26315		0.00000	100.31248			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.84483		0.00000	100.82483			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.27907		0.00000	100.25906			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.98774		0.00000	100.96725			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.59242		0.00000	100.57187			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.68647		0.00000	101.66720			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.02377		0.00000	101.07736			0.00	540,000,000	540,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.83841		0.00000	100.81852			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.11838		0.00000	100.01965			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	99.88328		0.00000	99.86368			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.98153			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	100.58730		0.00000	100.55894			0.00	0	0.00
RP005		On 31/03/2017	Spot Bond	0.00000	101.82136		0.00000	101.91512			0.00	0	0.00
RP006		On 30/04/2019	Spot Bond	0.00000	100.96437		0.00000	101.06245			0.00	0	0.00
RP007		On 30/04/2016	Spot Bond	0.00000	100.86550		0.00000	100.95349			0.00	0	0.00
RP008		On 30/04/2016	Spot Bond	0.00000	100.86550		0.00000	100.95349			0.00	0	0.00
RP013		On 27/09/2016	Spot Bond	0.00000	101.99478		0.00000	101.96530			0.00	0	0.00
RP014		On 27/09/2019	Spot Bond	0.00000	102.22581		0.00000	102.19286			0.00	0	0.00
RP016		On 10/12/2015	Spot Bond	0.00000	99.81192		0.00000	99.78492			0.00	0	0.00
RP018		On 12/02/2020	Spot Bond	12.35000	106.32735		12.35000	106.29215			0.00	0	0.00
RP019		On 08/09/2014	Spot Bond	0.00000	99.86641		0.00000	99.84399			0.00	0	0.00
RP020		On 12/02/2020	Spot Bond	100.00000	13.24969		100.00000	13.21759			0.00	0	0.00
RP021		On 10/06/2014	Spot Bond	0.00000	99.85420		0.00000	99.83321			0.00	0	0.00
RP022		On 15/08/2014	Spot Bond	0.00000	100.30553		0.00000	100.37125			0.00	0	0.00
RP024		On 13/10/2014	Spot Bond	0.00000	100.99221		0.00000	101.05841			0.00	0	0.00
RP025		On 21/01/2015	Spot Bond	0.00000	100.92383		0.00000	100.90190			0.00	0	0.00
RPG02		On 25/11/2014	Spot Bond	0.00000	100.19248		0.00000	100.16826			0.00	0	0.00
RPP01U		On 31/08/2018	Spot Bond	100.00000	2.27352		100.00000	2.26807			0.00	0	0.00
RPP04U		On 07/10/2016	Spot Bond	100.00000	15.43518		100.00000	15.39738			0.00	0	0.00
RPP07U		On 31/01/2016	Spot Bond	100.00000	22.77427		100.00000	22.71910			0.00	0	0.00
RPP08U		On 30/04/2020	Spot Bond	100.00000	13.47395		100.00000	13.42474			0.00	0	0.00
RPP09U		On 21/11/2016	Spot Bond	100.00000	22.73506		100.00000	22.67998			0.00	0	0.00
RPS001		On 16/11/2022	Spot Bond	0.00000	100.60040		0.00000	100.72301			0.00	0	0.00
RPS002		On 30/04/2025	Spot Bond	0.00000	101.45418		0.00000	101.41111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW21	On 21/04/2021	Spot Bond	9.14500	105.29756		9.18500	105.06562			0.00	0	1,375,300,000.00
RW23	On 10/12/2023	Spot Bond	9.29500	101.16042		9.33000	100.91554			0.00	0	508,300,000.00
RW28	On 10/12/2028	Spot Bond	9.89500	102.47475		9.97000	101.86732			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.87096		0.00000	96.99712			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.80500	106.95184		7.87500	106.76832			3,152,439,500,000.00	403,900,000	3,103,900,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.17530		0.00000	100.15322			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.25000	101.25251		9.32500	101.00634			58,460,000,000,000.00	6,320,000,000	876,200,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.87355		0.00000	100.85228			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.67749		0.00000	101.65623			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.74212		0.00000	100.72026			0.00	0	1,800,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.88986		0.00000	100.86764			0.00	600,000,000	310,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.87388		0.00000	100.85206			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.65500	102.07529		7.72500	101.98893			8,193,146,500,000.00	1,070,300,000	3,172,800,000.00
SBK9	On 10/04/2018	Spot Bond	9.03500	99.19218		9.08500	99.01052			0.00	0	1,084,863,300.00
SBN27	On 15/09/2015	Spot Bond	8.01500	109.46378		8.08500	109.35237			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.87500	109.63981		7.94500	109.52856			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.80500	109.72798		7.87500	109.61681			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.60000	100.78934		8.67500	100.55691			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.95000	109.54546		8.02000	109.43412			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91500	109.58947		7.98500	109.47818			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.51753		0.00000	101.49835			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.73830		0.00000	101.71385			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.25526		0.00000	101.23462			0.00	0	0.00

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	8.25000	103.58970	8.32500	103.35149			1,280,400,000,000.00	155,200,000	78,000,000.00
SBS15		On 26/04/2016	Spot Bond	0.00000	101.06999	0.00000	101.05121			0.00	2,300,000,000	1,800,000,000.00
SBS16		On 22/09/2018	Spot Bond	0.00000	101.40893	0.00000	101.38920			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	105.54037	0.00000	105.51398			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	8.99500	110.61198	9.03500	110.37179			0.00	0	1,010,000,000.00
SBS20		On 15/05/2026	Spot Bond	9.82000	102.10496	9.89000	101.58836			6,093,310,000,000.00	620,500,000	1,234,100,000.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.41741	0.00000	100.39543			0.00	0	10,000,000.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.71341	0.00000	100.69593			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.42101	0.00000	100.40122			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.22626	0.00000	103.20400			0.00	0	2,000,000,000.00
SBS25		On 24/05/2019	Spot Bond	8.53500	101.57108	8.58500	101.34729			3,903,909,000,000.00	457,400,000	3,444,300,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	10.86116	100.00000	10.83685			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.58500	106.24950	9.62000	105.99913			4,340,088,000,000.00	452,800,000	3,112,800,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.94039	0.00000	100.92230			0.00	3,000,000,000	1,500,000,000.00
SBS3		On 25/05/2026	Spot Bond	8.87000	95.31445	8.94000	94.80066			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.54500	95.45367	9.58500	95.22653			0.00	0	243,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.60500	111.87931	7.67500	111.71663			0.00	0	341,600,000.00
SBSI11		On 07/12/2023	Spot Bond	2.09500	269.68449	2.09500	270.04296			0.00	0	10,000,000.00
SBSI12		On 31/01/2017	Spot Bond	1.48500	127.27658	1.48500	127.43950			2,079,000,000,000.00	1,400,000,000	1,500,000,000.00
SCM107		On 15/09/2017	Spot Bond	0.00000	106.40000	0.00000	106.50000			0.00	0	0.00
SF2A1U		On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI001	On 30/05/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		10.42940	100.00000	10.40414				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.11000		125.25769	2.11000	125.42446				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.07180	6.50000	101.05414				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.69747	0.00000	101.67564				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.30033	0.00000	101.27998				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.96336	0.00000	102.94204				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.23000		102.47906	9.30500	102.25850				0.00	0	281,900,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.71718	0.00000	100.69639				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.08661	0.00000	101.06650				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.33317	0.00000	101.39454				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		101.28323	0.00000	101.26529				0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000		100.53605	0.00000	100.58883				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.91908	100.00000	13.88536				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.82752	0.00000	99.80818				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		55.46273	100.00000	55.28957				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.85500		106.39918	7.92500	106.23411				0.00	0	2,664,200,000.00
SLI3	On 15/08/2023	Spot Bond	9.03500		101.42241	9.08500	101.22720				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.55000		100.92913	8.62500	100.69643				0.00	0	3,214,500,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.28226	0.00000	100.26332				0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.25712	0.00000	100.23724				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.59886	0.00000	100.58010				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.25893	0.00000	100.23892				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.70489	0.00000	100.68411				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.30000	106.62317	8.37500	106.45703				2,758,090,000,000.00	332,300,000	660,900,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.03463	0.00000	101.01551				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.40824	0.00000	101.38971				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.95628	0.00000	100.93642				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.39500	95.11998	9.43500	94.92544				0.00	0	3,800,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.01995	0.00000	100.00007				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.48979	0.00000	101.46822				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.82030	0.00000	100.79929				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.45300	87.79149	9.49300	87.58848				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.51500	87.51142	9.55500	87.30906				0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.19500	104.75868	7.26000	104.70343				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.94000	95.43323	8.98500	95.22387				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	101.61350	0.00000	101.59276				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.38000	101.40624	8.45500	101.17264				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.28000	108.56837	2.28000	108.71444				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.36500	102.14709	8.43500	101.95807				0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000	100.60086	0.00000	100.58370				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.10415	0.00000	100.18240				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.59000	111.16546	9.66000	110.72505				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.01740	0.00000	99.99991				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN019	On 04/09/2014	Spot Bond	0.00000	99.65406	0.00000	99.63593				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	101.52951	0.00000	101.50988				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.97500	77.72429	10.05000	77.29405				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.86567	0.00000	100.84513				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.27175	0.00000	100.33016				0.00	0	0.00
SY1063	On 10/06/2014	Spot Bond	0.00000	99.82287	0.00000	99.87118				0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond	0.00000	99.70715	0.00000	99.75596				0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond	0.00000	99.69056	0.00000	99.73942				0.00	0	0.00
SY1072	On 09/06/2014	Spot Bond	100.00000	98.38275	100.00000	98.11828				0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond	0.00000	99.14715	0.00000	99.19636				0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
SY1080	On 30/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1081	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1082	On 05/06/2014	Spot Bond	0.00000	99.90228	0.00000	99.95114				0.00	0	0.00
SY1084	On 09/06/2014	Spot Bond	0.00000	99.83726	0.00000	99.88608				0.00	0	0.00
SY1085	On 10/06/2014	Spot Bond	0.00000	99.82114	0.00000	99.86992				0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond	0.00000	99.77103	0.00000	99.82009				0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000	98.80263	0.00000	98.85183				0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond	0.00000	99.77099	0.00000	99.82007				0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond	0.00000	99.70639	0.00000	99.75532				0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000	98.68965	0.00000	98.73879				0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond	0.00000	99.65654	0.00000	99.70561				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	98.67304	0.00000	98.72219				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1095	On 18/06/2014	Spot Bond	0.00000		99.68910		0.00000	99.73819			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000		99.60808		0.00000	99.65707			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		98.62412		0.00000	98.67326			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000		99.60846		0.00000	99.65740			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000		99.54510		0.00000	99.59384			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		98.55545		0.00000	98.60469			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000		99.49308	100.00000	92.87532				0.00	10,200,000,000	5,100,000,000.00
SY1103	On 29/08/2014	Spot Bond	0.00000		98.50605	100.00000	80.57395				0.00	32,400,000,000	16,200,000,000.00
SY1104	On 30/06/2014	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.01500		108.98851	7.08500	108.87631				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.77000		103.18230	8.84000	102.65784				0.00	0	29,560,900.00
T018	On 15/07/2014	Spot Bond	100.00000		94.50093	100.00000	94.26930				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		88.76328	100.00000	88.55042				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		26.41812	100.00000	26.35411				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.76505	0.00000	100.74697				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.58019	0.00000	100.56197				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.18581	0.00000	100.23661				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.01744	0.00000	99.99984				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.16753	0.00000	100.21790				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.33587	0.00000	101.31827				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.40756	0.00000	101.38899				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000		99.69761	0.00000	99.74536				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		97.43992	0.00000	97.49252				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS126	On 21/11/2014	Spot Bond	0.00000	96.93307	0.00000	96.98564		0.00		0	0.00	
TFS83	On 28/07/2015	Spot Bond	0.00000	100.63652	0.00000	100.61836		0.00		0	0.00	
TFS84	On 28/07/2016	Spot Bond	7.80500	104.75243	7.87500	104.59231		0.00		0	0.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.73140	0.00000	100.79007		0.00		0	0.00	
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.75183	0.00000	100.81214		0.00		0	0.00	
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.92757	7.83000	102.90574		0.00		0	0.00	
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.72017	0.00000	100.77794		0.00		0	0.00	
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.74571	0.00000	100.80552		0.00		0	0.00	
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.47721	0.00000	102.54244		0.00		0	0.00	
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.72017	0.00000	100.77794		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.74571	0.00000	100.80552		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.67815	7.16000	102.65820		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.79570	0.00000	100.85953		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.79163	0.00000	100.85513		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.88941	0.00000	100.96077		0.00		0	0.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.87618	0.00000	100.94648		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.27403	0.00000	101.37647		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.22869	0.00000	101.32744		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.71915	0.00000	100.77683		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.75183	0.00000	100.81214		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.26230	8.73000	103.14049		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.71607	0.00000	100.77352		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.74571	0.00000	100.80552		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.90500	100.67416	8.95500	100.38573		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.85366		0.00000	100.91069			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.89695		0.00000	100.95686			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.79774		0.00000	100.86174			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.78652		0.00000	100.84962			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.94143		0.00000	101.00429			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.88737		0.00000	100.95857			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.88330		0.00000	100.95417			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.02040		0.00000	101.08852			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.20347		0.00000	101.30018			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.20750		0.00000	101.30454			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.43158		0.00000	101.52722			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.83925		0.00000	100.81939			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.46562		101.06155	6.44963			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.71607		0.00000	100.77352			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	101.03557		0.00000	101.08951			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.80794		0.00000	100.87275			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.84870		0.00000	100.91678			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	101.27806		0.00000	101.38082			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.21592		0.00000	101.19728			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.82213		0.00000	100.80269			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.83354		0.00000	100.81382			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.82213		0.00000	100.80269			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.83354		0.00000	100.81382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.83925		0.00000	100.81939			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.81529		0.00000	100.79600			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.83354		0.00000	100.81382			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.89628		0.00000	100.87506			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.89628		0.00000	100.87506			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.89628		0.00000	100.87506			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.98746		0.00000	100.96405			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.01024		0.00000	100.98628			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.98176		0.00000	100.95849			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.43641		0.00000	101.40220			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.46476		0.00000	101.42987			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.45342		0.00000	101.41880			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.30500		104.19047		8.37500	104.10576			837,974,500,000.00	100,900,000	1,281,600,000.00
TL20	On 22/02/2020	Spot Bond	9.83000		85.39375		9.87000	85.22104			0.00	0	40,000,000.00
TN17	On 14/11/2017	Spot Bond	8.04000		104.07346		8.11500	103.82448			0.00	0	4,961,900,000.00
TN20	On 17/09/2020	Spot Bond	9.09500		108.81466		9.13500	108.59214			7,779,863,000,000.00	855,400	32,701,341,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.76246		100.00000	0.76006			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.29500		110.11983		9.33000	109.86288			0.00	0	15,582,700,000.00
TN25	On 19/08/2025	Spot Bond	9.42000		103.24924		9.49000	102.74413			5,773,518,000,000.00	612,900,000	16,003,100,000.00
TN27	On 14/11/2027	Spot Bond	9.42000		96.55486		9.49000	96.01971			4,124,597,868,000.00	437,855,400	5,249,841,500.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.52948		0.00000	100.51229			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.30280		0.00000	101.28296			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.41834		0.00000	100.39960			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.37655		0.00000	100.35673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.38635	0.00000	100.36601				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.38729	0.00000	100.36690				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.43532	0.00000	100.41238				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.53485	0.00000	100.50665				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.24603	0.00000	101.22836				0.00	0	1,500,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.08128	0.00000	101.06229				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.10456	0.00000	101.08516				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.78147	0.00000	100.83572				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.83549	0.00000	100.89349				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.08302	10.00000	100.05534				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.08096	9.75000	100.05396				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.08036	100.00000	10.05350				0.00	0	0.00
TSP145	On 29/05/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.02102	0.00000	98.06852				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.32847	0.00000	97.37646				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.13972	0.00000	97.18713				0.00	0	5,000,000,000.00
TSP154	On 12/06/2014	Spot Bond	0.00000	99.80260	0.00000	99.84815				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.14703	0.00000	99.19356				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.08510	0.00000	96.13465				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	98.81726	0.00000	98.86868				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.18918	0.00000	95.24668				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.59501	0.00000	98.64579				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	94.76618	0.00000	94.81054				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP161	On 05/03/2015	Spot Bond	0.00000	94.79866		0.00000	94.85459			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.10189		0.00000	98.15319			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.63054		0.00000	94.68552			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.40476		0.00000	94.45944			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.63525		0.00000	97.68629			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.18181		0.00000	94.23619			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.49263		100.00000	50.47702			0.00	200,000,000	20,200,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.17009		100.00000	12.14061			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.25351		0.00000	100.30436			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond	0.00000	100.81662		0.00000	100.86662			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	100.75868		0.00000	100.80816			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	100.74996		0.00000	100.79996			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	100.72110		0.00000	100.77141			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.61278		0.00000	100.66247			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.24945		0.00000	100.29934			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.06652		0.00000	100.11641			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.84366		0.00000	100.89990			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.07485		0.00000	100.13099			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.75736		0.00000	100.80785			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.06685		0.00000	100.11699			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.24500	109.85899		9.28500	109.62553			1,509,708,500,000.00	163,300,000	324,800,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.92407		0.00000	100.90214			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.36028		0.00000	101.33633			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.54000	104.02411		9.61500	103.78899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC03	On 26/09/2014	Spot Bond	0.00000		101.09790		0.00000	101.15085			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.16932		0.00000	101.15186			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.50258		0.00000	100.48310			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.51930		0.00000	100.49917			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.52007		0.00000	100.49991			0.00	40,000,000	20,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.28797		0.00000	101.26871			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.32456		0.00000	101.30475			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.91500		110.34894		6.98500	110.19198			406,602,000,000.00	58,800,000	10,116,900,000.00
WS05	On 01/08/2018	Spot Bond	1.32000		239.41984		1.32000	239.30709			0.00	0	6,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.87500		102.13275		6.94500	102.04733			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.70500		103.53820		7.78000	103.31627			2,084,973,000,000.00	270,600,000	9,636,800,000.00
WSP3	On 28/05/2019	Spot Bond	7.99000		104.23008		8.04000	104.00068			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.30500		103.36970		8.35000	103.13398			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.38500		103.34558		8.42500	103.11028			193,693,500,000.00	23,100,000	2,545,900,000.00
Z014	On 30/06/2015	Spot Bond	6.50500		93.35236		6.57500	93.26771			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.98500		99.55923		6.05000	99.53803			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.43500		91.64778		6.50500	91.54623			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.96500		97.14242		6.03000	97.09660			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.50500		93.33585		6.57500	93.25105			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.38000		67.99134		7.43000	67.80361			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		38.40000		100.00000	38.32714			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		20.32560		100.00000	20.28704			0.00	0	0.00

Total for j-Bonds : **53,503,930,697,929,500.00** **12,951,971,500** **129 294 081 200.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total:										53,503,935,002,670,700.00	2,952,174,998	29 297 696 294.00
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