



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: 26/06/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 26/06/2014	Any day expiry		10.66340	10.66340		10.58380	10.58380		11.70	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry		10.66390	10.66390		10.58380	10.58380		11.77	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	16.63	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	1.96430	0.00196	1.06420	0.00106	1.964	16.85	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry		10.66390	10.66390		10.58720	10.58720		10.12	0.00	0	0.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	148.87440	0.14887	219.98160	0.21998	148.874	12.63	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.01050	0.00001	0.01950	0.00002	0.011	38.61	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry		10.66060	10.66060		10.58900	10.58900		10.45	0.00	0	90,000.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	114.17120	0.11417	174.54040	0.17454	114.171	11.81	0.00	0	60,000.00
\$ / R	On 02/07/2014	Any day expiry		10.66210	10.66210		10.59070	10.59070		10.63	0.00	0	0.00
\$ / R	On 02/07/2014	Any day expiry	10.80	Put	157.63270	0.15763	220.20510	0.22021	157.633	12.28	0.00	0	30,000.00
\$ / R	On 02/07/2014	Any day expiry	10.84	Call	14.19980	0.01420	8.06820	0.00807	14.200	12.72	0.00	0	10,000.00
\$ / R	On 07/07/2014	Any day expiry		10.66960	10.66960		10.59930	10.59930		10.15	0.00	0	0.00
\$ / R	On 07/07/2014	Any day expiry	10.60	Call	117.02520	0.11703	74.57850	0.07458	117.025	10.49	0.00	0	5,000.00
\$ / R	On 08/07/2014	Any day expiry		10.67110	10.67110		10.60100	10.60100		10.19	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	121.35270	0.12135	79.56170	0.07956	121.353	10.51	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	36.93340	0.03693	25.57740	0.02558	36.933	11.14	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry		10.67480	10.67480		10.60440	10.60440		10.25	0.00	0	0.00

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 10/07/2014	Any day expiry	10.74	Call	61.10140	0.06110	43.09730	0.04310	61.101	10.75	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry			10.68210	10.68210	10.61120	10.61120		10.21	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	218.29920	0.21830	166.50370	0.16650	218.299	10.93	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	31.63960	0.03164	23.71930	0.02372	31.640	11.21	0.00	0	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.70780	10.70780	10.63520	10.63520		10.08	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00010	0.00000	0.00840	0.00001	0.000	18.19	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	87.01040	0.08701	71.49130	0.07149	87.010	10.68	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.70960	10.70960	10.63700	10.63700		10.09	0.00	0	7,308.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	186.54130	0.18654	242.30830	0.24231	186.541	10.59	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	0.23650	0.00024	0.21920	0.00022	0.236	18.16	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.72740	10.72740	10.65430	10.65430		10.29	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	147.71860	0.14772	122.62590	0.12263	147.719	10.47	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.75220	10.75220	10.67850	10.67850		10.53	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	34.07890	0.03408	48.68520	0.04869	34.079	10.03	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	8.46150	0.00846	6.95320	0.00695	8.461	15.66	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.76100	10.76100	10.68720	10.68720		10.50	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	209.85210	0.20985	258.61920	0.25862	209.852	10.70	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	1.28890	0.00129	1.11800	0.00112	1.289	16.60	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.76280	10.76280	10.68900	10.68900		10.51	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.07860	0.00008	0.10830	0.00011	0.079	18.70	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	121.12380	0.12112	104.07510	0.10408	121.124	11.38	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.78250	10.78250	10.70830	10.70830		10.78	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	228.71000	0.22871	194.80860	0.19481	228.710	10.70	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.79500	10.79500	10.72070	10.72070		10.84	242,811,935.00	22,493	688,367.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.76750	0.00077	0.92120	0.00092	0.768	16.04	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.89960	0.00090	1.08040	0.00108	0.900	15.64	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.93630	0.00094	1.12470	0.00112	0.936	15.55	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.14610	0.00115	1.37810	0.00138	1.146	15.06	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	7.16560	0.00717	9.10250	0.00910	7.166	11.41	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	15.36060	0.01536	19.05410	0.01905	15.361	10.80	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	21.51940	0.02152	26.45600	0.02646	21.519	10.52	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	28.97440	0.02897	37.22800	0.03723	28.974	10.28	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	29.93680	0.02994	38.89080	0.03889	29.937	10.25	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	30.92880	0.03093	40.60840	0.04061	30.929	10.22	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	33.00460	0.03300	44.21200	0.04421	33.005	10.16	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	35.20810	0.03521	48.04630	0.04805	35.208	10.11	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	43.79400	0.04379	58.68820	0.05869	43.794	10.18	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	60.61620	0.06062	79.06690	0.07907	60.616	10.28	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	460.45490	0.46045	405.54130	0.40554	460.455	10.31	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	65.45490	0.06545	84.84130	0.08484	65.455	10.31	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	87.50940	0.08751	110.79660	0.11080	87.509	10.42	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	388.72290	0.38872	338.71710	0.33872	388.723	10.44	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	93.72290	0.09372	118.01710	0.11802	93.723	10.44	1,405,843.50	15,000	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	381.93850	0.38194	332.43910	0.33244	381.938	10.46	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	100.22470	0.10022	125.53570	0.12554	100.225	10.47	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	110.52590	0.11053	137.37630	0.13738	110.526	10.51	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	342.76180	0.34276	296.34690	0.29635	342.762	10.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	117.76180	0.11776	145.64690	0.14565	117.762	10.54	0.00	0	4,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	125.29740	0.12530	154.22190	0.15422	125.297	10.56	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	324.17550	0.32418	279.32200	0.27932	324.175	10.58	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	129.17550	0.12918	158.62200	0.15862	129.175	10.58	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	149.70100	0.14970	181.75560	0.18176	149.701	10.64	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	283.43760	0.28344	242.23610	0.24224	283.438	10.67	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	176.81410	0.17681	212.56390	0.21256	176.814	10.72	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	241.39110	0.24139	207.18110	0.20718	241.391	10.78	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	240.65680	0.24066	287.65090	0.28765	240.657	10.96	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	201.84280	0.20184	175.04190	0.17504	201.843	11.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	170.50950	0.17051	147.93830	0.14794	170.510	11.36	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	149.57110	0.14957	129.90370	0.12990	149.571	11.63	1,495,711.00	10,000	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	354.57110	0.35457	409.20370	0.40920	354.571	11.63	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	124.18590	0.12419	108.10430	0.10810	124.186	12.02	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	121.90990	0.12191	106.15440	0.10615	121.910	12.06	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	94.38860	0.09439	82.58430	0.08258	94.389	12.62	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	78.95110	0.07895	69.84090	0.06984	78.951	13.01	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	72.50920	0.07251	64.36290	0.06436	72.509	13.22	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	64.50790	0.06451	57.54820	0.05755	64.508	13.51	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	62.41770	0.06242	55.76780	0.05577	62.418	13.60	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	61.40390	0.06140	54.90320	0.05490	61.404	13.64	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	766.40390	0.76640	834.20320	0.83420	766.404	13.64	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	60.40990	0.06041	54.05420	0.05405	60.410	13.68	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	35.89710	0.03590	32.00060	0.03200	35.897	15.11	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	28.08340	0.02808	25.00930	0.02501	28.083	15.60	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,233.08340	1.23308	1,304.30930	1.30431	1,233.083	15.60	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	17.77530	0.01778	16.40350	0.01640	17.775	16.36	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	15.59360	0.01559	14.55960	0.01456	15.594	16.58	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	14.61750	0.01462	13.73060	0.01373	14.618	16.69	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	13.49320	0.01349	12.77230	0.01277	13.493	16.83	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	8.38480	0.00838	8.34920	0.00835	8.385	17.70	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.80760	10.80760	10.73300	10.73300		10.90	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	98.97960	0.09898	122.73180	0.12273	98.980	10.51	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	112.31930	0.11232	137.96540	0.13797	112.319	10.56	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.81470	10.81470	10.74000	10.74000		10.95	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	229.60860	0.22961	272.80030	0.27280	229.609	10.95	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	8.61850	0.00862	7.50730	0.00751	8.619	18.75	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.82010	10.82010	10.74530	10.74530		10.94	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.37180	0.00037	0.45270	0.00045	0.372	17.55	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	191.79370	0.19179	167.40100	0.16740	191.794	11.54	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.83730	10.83730	10.76230	10.76230		11.20	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	305.00190	0.30500	264.83240	0.26483	305.002	11.03	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.87770	10.87770	10.80190	10.80190		11.44	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.07860	0.00108	1.23080	0.00123	1.079	17.24	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	248.18560	0.24819	284.49890	0.28450	248.186	11.28	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	172.95960	0.17296	154.35100	0.15435	172.960	12.62	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	20.67500	0.02067	21.11440	0.02111	20.675	19.53	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.88920	10.88920	10.81320	10.81320		11.45	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	49.53700	0.04954	58.25170	0.05825	49.537	10.81	0.00	0	3,882.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	83.32560	0.08333	76.03970	0.07604	83.326	14.86	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			10.92960	10.92960	10.85280	10.85280		11.48	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	256.41060	0.25641	292.14100	0.29214	256.411	11.34	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	34.73050	0.03473	35.04420	0.03504	34.731	20.76	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.93540	10.93540	10.85840	10.85840		11.49	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	1.97800	0.00198	2.23890	0.00224	1.978	16.81	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	226.21790	0.22622	203.68630	0.20369	226.218	12.56	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			10.96040	10.96040	10.88290	10.88290		11.62	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.96230	10.96230	10.88480	10.88480		11.62	200,774,524.50	18,315	155,019.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	9.17030	0.00917	10.21150	0.01021	9.170	14.09	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	16.06730	0.01607	17.89730	0.01790	16.067	12.88	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	28.16260	0.02816	31.44410	0.03144	28.163	11.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	34.08960	0.03409	39.46800	0.03947	34.090	11.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	45.29780	0.04530	52.29070	0.05229	45.298	11.28	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	919.23500	0.91924	850.34910	0.85035	919.235	11.15	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	56.93500	0.05694	65.54910	0.06555	56.935	11.15	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	750.23410	0.75023	685.45350	0.68545	750.234	10.89	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	95.57340	0.09557	109.25980	0.10926	95.573	10.84	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	97.56730	0.09757	111.53460	0.11153	97.567	10.82	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	99.59310	0.09959	114.50100	0.11450	99.593	10.81	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	103.75020	0.10375	120.59050	0.12059	103.750	10.78	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	119.71790	0.11972	140.08650	0.14009	119.718	10.82	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	122.76440	0.12276	143.51710	0.14352	122.764	10.84	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	138.74080	0.13874	161.44740	0.16145	138.741	10.91	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	155.98000	0.15598	180.68240	0.18068	155.980	10.99	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	186.20930	0.18621	214.17040	0.21417	186.209	11.12	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	215.34020	0.21534	246.19160	0.24619	215.340	11.23	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	460.88750	0.46089	415.47940	0.41548	460.888	11.28	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	455.40550	0.45541	410.41060	0.41041	455.406	11.29	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	271.04890	0.27105	306.84910	0.30685	271.049	11.42	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	393.50670	0.39351	353.43910	0.35344	393.507	11.48	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	328.35490	0.32835	369.83820	0.36984	328.355	11.59	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	369.91600	0.36992	414.92010	0.41492	369.916	11.77	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	434.28780	0.43429	482.87780	0.48288	434.288	12.07	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	502.75050	0.50275	554.62450	0.55462	502.751	12.37	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	190.91580	0.19092	173.49480	0.17349	190.916	13.26	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	166.86220	0.16686	152.12460	0.15212	166.862	13.66	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	116.46660	0.11647	107.40850	0.10741	116.467	14.81	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	115.39980	0.11540	106.43240	0.10643	115.400	14.84	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	106.26460	0.10626	98.15310	0.09815	106.265	15.11	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	89.79150	0.08979	83.34410	0.08334	89.791	15.68	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	89.02450	0.08902	82.65300	0.08265	89.025	15.71	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	52.12430	0.05212	49.33330	0.04933	52.124	17.80	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	50.08140	0.05008	47.47870	0.04748	50.081	17.98	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	46.40740	0.04641	45.22190	0.04522	46.407	18.69	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	46.23520	0.04624	45.08580	0.04509	46.235	18.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	23.04240	0.02304	20.70830	0.02071	23.042	23.53	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.96810	10.96810	10.89050	10.89050		11.61	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	261.43900	0.26144	296.17940	0.29618	261.439	11.37	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	45.10900	0.04511	44.66970	0.04467	45.109	21.34	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.98350	10.98350	10.90550	10.90550		11.72	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.96860	0.00297	3.31860	0.00332	2.969	16.58	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	283.92430	0.28392	257.09950	0.25710	283.924	12.31	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.05510	11.05510	10.97610	10.97610		11.93	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.01630	0.00402	5.39240	0.00539	4.016	16.03	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	270.84210	0.27084	302.50450	0.30250	270.842	11.49	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	352.63390	0.35263	321.03010	0.32103	352.634	12.34	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	70.36090	0.07036	67.11600	0.06712	70.361	22.74	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.11130	11.11130	11.03140	11.03140		12.09	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	275.33010	0.27533	305.07890	0.30508	275.330	11.55	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	84.10380	0.08410	71.30660	0.07131	84.104	22.99	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.11330	11.11330	11.03340	11.03340		12.09	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	4.80640	0.00481	7.15430	0.00715	4.806	15.64	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	426.18370	0.42618	388.92180	0.38892	426.184	12.22	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.14940	11.14940	11.06900	11.06900		12.21	0.00	0	23,611.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	81.70620	0.08171	88.81550	0.08882	81.706	11.38	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	122.14480	0.12214	132.28870	0.13229	122.145	11.29	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	168.03450	0.16803	182.21090	0.18221	168.035	11.22	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	254.49980	0.25450	281.72670	0.28173	254.500	11.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	272.29800	0.27230	300.67270	0.30067	272.298	11.53	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	324.60690	0.32461	356.12640	0.35613	324.607	11.74	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	235.75130	0.23575	216.30410	0.21630	235.751	14.34	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	155.94910	0.15595	143.65130	0.14365	155.949	15.86	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	120.08230	0.12008	111.08460	0.11108	120.082	16.94	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	96.06770	0.09607	93.85200	0.09385	96.068	21.35	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.17150	11.17150	11.09070	11.09070		12.34	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	277.66540	0.27767	305.95120	0.30595	277.665	11.56	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	82.02690	0.08203	73.27980	0.07328	82.027	22.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.23870	11.23870	11.15700	11.15700		12.39	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	282.39440	0.28239	307.83340	0.30783	282.394	11.67	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	84.48510	0.08449	76.16150	0.07616	84.485	22.29	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.30000	11.30000	11.21710	11.21710		12.63	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	282.94000	0.28294	308.59870	0.30860	282.940	11.68	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	88.79060	0.08879	76.36300	0.07636	88.791	22.37	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.39940	11.39940	11.39940	11.39940		13.17	0.00	0	8,196.00
\$ / R	On 26/06/2015	Any day expiry			11.36330	11.36330	11.27930	11.27930		12.73	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	283.72760	0.28373	308.52560	0.30853	283.728	11.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	84.92240	0.08492	76.06260	0.07606	84.922	22.16	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.43260	11.43260	11.34850	11.34850		12.94	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	292.10970	0.29211	311.11230	0.31111	292.110	11.92	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.60350	0.08560	79.64970	0.07965	85.604	21.74	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.49350	11.49350	11.40940	11.40940		13.19	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	299.53000	0.29953	316.65050	0.31665	299.530	12.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	86.44320	0.08644	74.70600	0.07471	86.443	21.73	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.53120	11.53120	11.44720	11.44720		13.21	0.00	0	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	224.20570	0.22421	237.62710	0.23763	224.206	12.07	0.00	0	18,946.00

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 14/09/2015	Foreign Exchange Future	13.06	Call	313.51510	0.31352	292.37290	0.29237	313.515	16.16	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.56060	11.56060	11.47650	11.47650		13.32	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	302.91920	0.30292	322.11970	0.32212	302.919	12.19	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.66150	0.08666	78.97800	0.07898	86.661	21.47	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.62360	11.62360	11.53950	11.53950		13.45	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	306.96880	0.30697	324.08190	0.32408	306.969	12.29	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	94.75110	0.09475	83.61900	0.08362	94.751	21.40	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.68230	11.68230	11.59830	11.59830		13.63	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	309.60120	0.30960	326.00440	0.32600	309.601	12.36	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	85.25040	0.08525	77.79460	0.07779	85.250	21.21	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.72220	11.72220	11.63820	11.63820		13.63	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,107.64630	1.10765	1,042.33640	1.04234	1,107.646	12.52	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.73690	11.73690	11.65290	11.65290		13.64	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	310.92200	0.31092	326.86540	0.32687	310.922	12.40	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.28670	0.07729	70.21900	0.07022	77.287	20.98	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.79500	10.79500	10.72070	10.72070		10.85	410,210.00	38	1,032.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.96230	10.96230	10.88480	10.88480		11.63	0.00	0	25.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	46,649.62210	0.46650	42,059.85670	0.42060	46,649.622	11.26	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.14940	11.14940	11.06900	11.06900		12.21	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.35150	18.35150	18.20090	18.20090		10.38	3,541,839.50	193	39,705.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	15.53380	0.01553	18.74070	0.01874	15.534	12.67	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	36.40910	0.03641	44.69630	0.04470	36.409	10.30	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	44.67240	0.04467	59.51970	0.05952	44.672	9.80	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	78.17050	0.07817	114.11500	0.11412	78.171	9.61	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	88.98870	0.08899	128.15320	0.12815	88.989	9.66	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	160.06980	0.16007	134.53270	0.13453	160.070	11.61	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	90.42740	0.09043	71.54980	0.07155	90.427	12.22	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	85.26330	0.08526	67.14160	0.06714	85.263	12.26	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	61.41090	0.06141	46.97490	0.04697	61.411	12.45	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.61820	18.61820	18.46180	18.46180		11.26	0.00	0	7,171.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	505.86050	0.50586	588.21500	0.58822	505.861	11.18	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.74750	18.74750	18.58950	18.58950		11.75	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	404.32470	0.40432	473.37140	0.47337	404.325	11.30	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	535.35760	0.53536	615.46000	0.61546	535.358	11.54	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	603.06760	0.60307	689.06160	0.68906	603.068	11.65	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	169.08900	0.16909	151.39830	0.15140	169.089	14.57	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	108.63870	0.10864	98.52890	0.09853	108.639	15.00	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	107.19550	0.10720	97.26610	0.09727	107.195	15.01	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.90780	18.90780	18.74710	18.74710		12.32	0.00	0	50.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150	19.30150	19.30150	19.30150		12.84	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10634	0.10634	0.10538	0.10538		11.44	0.00	0	2,751.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10806	0.10806	0.10706	0.10706		13.41	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11000	0.11000	0.10897	0.10897		13.80	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.67590	14.67590	14.62380	14.62380		10.61	3,272,725.70	223	69,925.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	12.92460		0.01292		16.91020	0.01691	12.925	10.17	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	35.14080		0.03514		41.98400	0.04198	35.141	9.98	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	55.48040		0.05548		67.47060	0.06747	55.480	9.96	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	130.14740		0.13015		149.46580	0.14947	130.147	10.24	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	140.15960		0.14016		160.23780	0.16024	140.160	10.27	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	61.41050		0.06141		57.65090	0.05765	61.411	12.94	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	25.75400		0.02575		24.35210	0.02435	25.754	14.45	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.90900		14.90900		14.85330	14.85330		11.31	0.00	0	13,238.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	43.14620		0.04315		48.37620	0.04838	43.146	10.84	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	68.92750		0.06893		76.35650	0.07636	68.928	10.72	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	133.44880		0.13345		126.67710	0.12668	133.449	13.78	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.17120		15.17120		15.11220	15.11220		11.75	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.51030		15.51030		15.51030	15.51030		12.45	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			496.09600		496.09600		494.82800	494.82800			0.00	0	0.00
AL12	On 06/11/2014	Index Future			503.51800		503.51800		502.23200	502.23200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			511.31300		511.31300		510.00800	510.00800			0.00	0	0.00
AL37	On 07/08/2014	Index Future			424.29000		424.29000		424.20000	424.20000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			430.63700		430.63700		430.54700	430.54700			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			498.82200		498.82200		498.36000	498.36000			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			506.28400		506.28400		505.81700	505.81700			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			453.61600		453.61600		453.02700	453.02700			0.00	0	645.00
ALBI	On 06/11/2014	Index Future			460.40200		460.40200		459.80600	459.80600			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			467.52900		467.52900		466.92500	466.92500			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.09220		10.09220		10.00870	10.00870		10.23	0.00	0	13,764.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.18630		10.18630		10.10050	10.10050		10.51	5,093,150.00	500	5,151.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	54.43000		0.05443		68.57020	0.06857	54.430	10.59	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	130.40970		0.13041		159.40460	0.15940	130.410	10.42	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	360.89620		0.36090		314.71780	0.31472	360.896	10.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	124.11520		0.12412		108.79440	0.10879	124.115	11.72	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	115.02630		0.11503		100.95110	0.10095	115.026	11.82	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.29430		10.29430		10.20660	10.20660		11.16	0.00	0	225.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.43960		10.43960		10.43960	10.43960		11.96	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.05540		10.05540		9.97640	9.97640		9.56	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.18880		10.18880		10.10670	10.10670		10.64	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			41.93720		41.93720		-22.90240	-22.90240			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			730.85180		730.85180		675.05560	675.05560			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			815.49820		815.49820		757.32630	757.32630			0.00	0	2,913.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		49.91090	49.91090		-92.36820	-92.36820			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		667.79590	667.79590		612.77010	612.77010			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		89.68700	89.68700		75.52620	75.52620			0.00	0	5,000.00
CF CANDO CAFU	On 21/07/2014	Can-Do Future		1,991.95000	1,991.95000		1,246.02820	1,246.02820			0.00	0	24.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.07420	12.07420		12.02230	12.02230		10.98	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.27160	12.27160		12.21690	12.21690		11.88	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.49430	12.49430		12.43690	12.43690		12.51	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.72490	1.72490		1.71240	1.71240		9.99	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74420	1.74420		1.73170	1.73170		11.02	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		124.16147	124.16147		124.12127	124.12127			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.55300	124.55300		124.51250	124.51250			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.69906	84.08760		9.73574	83.81892			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.80001	81.56098		9.83787	81.28839			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		9.90108	82.82425		9.94016	82.54770			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		452.44400	452.44400		451.96700	451.96700			0.00	0	524.00
GOVI	On 06/11/2014	GOVI		459.21300	459.21300		458.73000	458.73000			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		466.32200	466.32200		465.83200	465.83200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		117.22334	117.22334		117.18596	117.18596			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.99162	118.99162		118.95389	118.95389			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		122.09971	122.09971		122.05992	122.05992			18,314,956.50	150	1,061.00
I2038	On 06/11/2014	Bond Future		123.94147	123.94147		123.90141	123.90141			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		122.10669	122.10669		122.06715	122.06715			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		122.60326	122.60326		122.56331	122.56331			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		127.50530	127.50530		127.46361	127.46361			0.00	0	2,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 06/11/2014	Bond Future		129.42833	129.42833		129.38645	129.38645			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		216.94000	216.94000		216.87100	216.87100			0.00	0	1,266.00
IGOV	On 06/11/2014	Index Future		220.21200	220.21200		220.14200	220.14200			0.00	0	87.00
IGOV	On 05/02/2015	Index Future		223.64700	223.64700		223.57700	223.57700			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		588.70500	588.70500		588.52200	588.52200			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		597.59700	597.59700		597.41200	597.41200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		143.59215	143.59215		143.54951	143.54951			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		5.82000	94.18000		5.79000	94.21000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.10000	93.90000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.16000	93.84000		6.13000	93.87000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.31000	93.69000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.39000	93.61000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.51000	93.49000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.76000	93.24000		6.73000	93.27000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.01000	92.99000		6.98000	93.02000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.20000	92.80000		7.17000	92.83000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.36000	92.64000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.49000	92.51000		7.46000	92.54000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.62000	92.38000		7.59000	92.41000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.41370	9.41370		9.31520	9.31520		7.35	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future		9.47790	9.47790		9.37680	9.37680		9.07	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.35950	1.35950		1.36410	1.36410			61,177.50	45	225.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.36000	1.36000		1.36460	1.36460			0.00	0	0.00
R157	On 07/08/2014	Bond Future		6.79197	112.43519		6.78310	112.44487		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future		7.03042	107.30490		7.01844	107.31498		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future		7.39948	108.96728		7.38167	108.97777		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		8.35001	117.84905		8.36109	117.75524		9.32	0.00	0	48,860.00
R186	On 07/08/2014	Bond Future	7.60	Call	57.33000	0.05733	57.29000	0.05729	57.330	9.08	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	443.13000	0.44313	435.89000	0.43589	443.130	9.23	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	1,104.46000	1.10446	1,082.98000	1.08298	1,104.460	9.32	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,184.82000	1.18482	1,242.42000	1.24242	1,184.820	9.42	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	478.07000	0.47807	512.18000	0.51218	478.070	9.57	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
R186	On 07/08/2014	Bond Future	8.92	Put	197.53000		0.19753		216.27000	0.21627	197.530	9.69	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	53.51000		0.05351		60.53000	0.06053	53.510	9.84	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.42910		119.61213		8.44057	119.51707		10.15	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	876.99000		0.87699		904.36000	0.90436	876.990	10.46	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.50522		116.16921		8.51708	116.07297		10.53	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,199.28000		2.19928		2,238.82000	2.23882	2,199.280	10.78	197,935.20	90	9,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			287.26376		287.26376		287.17360	287.17360			0.00	0	905.00
R197	On 06/11/2014	Bond Future			291.59656		291.59656		291.50567	291.50567			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.99151		102.17780		5.98544	102.17998		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			229.83835		229.83835		229.76466	229.76466		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			233.30496		233.30496		233.23076	233.23076			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			8.21011		100.67977		8.22644	100.58264		7.68	100,679,770.00	1,000	11,508.00
R2023	On 06/11/2014	Bond Future			8.30068		98.26581		8.31767	98.16745		8.54	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.39055		99.78759		8.40825	99.68795		8.77	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.35528		105.78659		7.35152	105.79698		2.99	0.00	0	24,351.00
R203	On 07/08/2014	Bond Future	6.84	Call	42.86000		0.04286		45.83000	0.04583	42.860	2.93	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.48628		103.20609		7.48205	103.21687		3.09	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	195.05000		0.19505		199.04000	0.19904	195.050	3.00	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	275.89000		0.27589		280.83000	0.28083	275.890	3.02	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.62568		104.80457		7.62089	104.81575		3.04	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,081.59000		1.08159		1,089.74000	1.08974	1,081.590	3.07	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			8.85743		93.10865		8.88890	92.86038			0.00	0	4,181.00
R2030	On 06/11/2014	Bond Future			8.93723		94.50223		8.96968	94.25042			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.01573		91.95884		9.04921	91.70338			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.07516		94.79656		9.11670	94.41968			0.00	0	10,002.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/11/2014	Bond Future			9.15105		96.21539		9.19381	95.83309			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.22568		93.44812		9.26973	93.06008			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.61187		102.53837		7.60800	102.55263		4.28	820,306.96	8	14,506.00
R204	On 07/08/2014	Bond Future	7.78	Put	343.80000		0.34380		345.54000	0.34554	343.800	4.36	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.72301		104.07235		7.71879	104.08706		4.38	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	705.48000		0.70548		704.06000	0.70406	705.480	4.44	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.83394		101.64949		7.82933	101.66466		4.54	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			9.16206		99.63929		9.20857	99.17712			0.00	0	13,550.00
R2048	On 06/11/2014	Bond Future			9.23712		96.70389		9.28501	96.23504			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.31119		98.20162		9.36053	97.72573			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.84851		97.93964		7.86009	97.89009		5.56	0.00	0	33,961.00
R207	On 06/11/2014	Bond Future			7.94982		99.40510		7.96202	99.35505		5.72	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.05161		97.30339		8.06450	97.25282		5.91	0.00	0	0.00
R207	On 07/05/2015	Bond Future			8.12823		98.96565		8.14181	98.91474		5.89	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,482.16000		1.48216		1,465.14000	1.46514	1,482.160	5.83	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.01424		96.04987		8.02560	95.99459		6.41	0.00	0	16,437.00
R208	On 07/08/2014	Bond Future	8.28	Put	350.34000		0.35034		373.78000	0.37378	350.340	6.51	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.11068		94.08883		8.12256	94.03294		7.02	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	867.18000		0.86718		890.68000	0.89068	867.180	7.19	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.20539		95.54613		8.21783	95.48962		6.97	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			8.99643		76.29556		9.03275	76.02341		13.80	0.00	0	27,051.00
R209	On 06/11/2014	Bond Future			9.06885		74.29072		9.10620	74.01459		15.84	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,186.07000		1.18607		1,117.73000	1.11773	1,186.070	15.58	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,805.33000		1.80533		1,710.91000	1.71091	1,805.330	15.71	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,422.41000		2.42241		2,305.46000	2.30546	2,422.410	15.81	0.00	0	2,050.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/11/2014	Bond Future	9.00	Call	2,593.31000	2.59331	2,470.62000	2.47062	2,593.310	15.84	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,772.11000	2.77211	2,643.68000	2.64368	2,772.110	15.87	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,224.43000	2.22443	2,349.48000	2.34948	2,224.430	16.01	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,549.73000	1.54973	1,648.13000	1.64813	1,549.730	16.17	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,372.85000	1.37285	1,463.33000	1.46333	1,372.850	16.22	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	758.38000	0.75838	817.14000	0.81714	758.380	16.46	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	697.15000	0.69715	752.28000	0.75228	697.150	16.49	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	636.82000	0.63682	688.35000	0.68835	636.820	16.49	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.13882	75.44146	9.17721	75.16130		15.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			172.35662	172.35662	172.30160	172.30160			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.91689	172.91689	172.86146	172.86146			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			131.09897	131.09897	131.06046	131.06046			0.00	0	390.00
R211	On 06/11/2014	Bond Future			133.07663	133.07663	133.03781	133.03781			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			135.58184	135.58184	135.53859	135.53859			0.00	0	20,029.00
R212	On 06/11/2014	Bond Future			137.62710	137.62710	137.58353	137.58353			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			8.85377	87.18478	8.88510	86.94738		12.08	0.00	0	24,963.00
R213	On 06/11/2014	Bond Future			8.93210	84.94828	8.96437	84.70750		13.77	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.00930	86.26388	9.04256	86.01956		13.78	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			9.08078	77.17636	9.12216	76.85392		14.42	0.00	0	6,032.00
R214	On 06/11/2014	Bond Future			9.15312	75.04304	9.19567	74.71594		16.48	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,148.41000	3.14841	2,986.04000	2.98604	3,148.410	16.45	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,168.66000	1.16866	1,260.32000	1.26032	1,168.660	16.85	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.22431	76.20522	9.26808	75.87327		16.51	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,180.73000	21,180.73000	21,055.36000	21,055.36000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 15/09/2014		Foreign Exchange Future	4.98930	4.98930	4.94840	4.94840		8.31	0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	4.97620	4.97620	4.93490	4.93490		8.97	0.00	0	0.00

Total for Derivatives : **578,880,085.36** **68,055** **3 675 894.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000	0.00000	100.00002			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	7.22500	103.42578	7.22500	103.40585			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000	0.00000	100.13797			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.74000	104.53606	8.74000	104.51177			0.00	0	4,200,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000	0.00000	101.50844			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	9.44500	102.19171	9.44500	102.16595			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000	0.00000	100.76398			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000	0.00000	100.86210			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.60500	96.30451	9.60500	96.27996		201,705,000,000,000.00	21,000,000,000	10,500,000,000.00	
AB06	On 27/03/2015		Spot Bond	7.32500	102.64275	7.32500	102.62269		13,917,500,000.00	1,900,000	162,700,000.00	
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000	0.00000	101.20866			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.88500	105.05841	8.88500	105.03359			0.00	0	500,000,000.00
ABCPi2	On 20/09/2014		Spot Bond	1.28000	137.80484	1.28000	137.74087			0.00	0	220,000,000.00
ABCPi3	On 07/12/2023		Spot Bond	2.22000	128.13975	2.22000	271.16110			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000	0.00000	100.72615			0.00	0	0.00
ABFN06	On 17/03/2016		Spot Bond	0.00000	100.00000	0.00000	100.65758			0.00	0	0.00
ABFN07	On 17/03/2018		Spot Bond	0.00000	100.00000	0.00000	100.25710			0.00	0	500,000,000.00
ABFN08	On 17/03/2020		Spot Bond	0.00000	100.00000	0.00000	100.26766			0.00	0	0.00
ABFN09	On 17/03/2026		Spot Bond	0.00000	100.00000	0.00000	100.27456			0.00	0	0.00
ABFN10	On 28/10/2019		Spot Bond	0.00000	100.00000	0.00000	101.57926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03116			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.84024			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.98500	105.71668		7.98500	105.69419			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75428			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68000	102.80322		7.68000	102.78199		5,683,200,000,000.00		740,000,000	370,000,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21420			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73821			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.81293			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.69734			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.80163			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.02674			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.16386			0.00	0	1,080,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50366			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.05404			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.91000	130.11568		2.91000	130.04961			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.03000	118.24490		4.03000	118.18125			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.65365		4.78000	104.59506			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.91000	107.69384		5.91000	107.63028			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.28500	114.69474		11.28500	114.65996			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.54374			0.00	0	1,700,000,000.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.99910			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS11	On 29/06/2019	Spot Bond	4.53000	112.29272		4.53000	112.23078			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	56.79578		100.00000	56.65820			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000	171.35450		1.95000	171.27184			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	160.12041		2.76000	160.03970			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.98000	173.60896		1.98000	173.52509			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18054		7.91000	105.18054			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	183.62112		1.79000	183.53335			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.28125	75.20919		8.28125	75.19280			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.28125	75.20919		8.28125	75.19280			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.14586			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.75000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.56000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.31000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	88.77000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	88.21000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59204			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.48222			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.68000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.22000	100.92139		7.22000	100.90208			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.56000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.58000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.99000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05661			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.51500	110.71410		7.51500	110.69190			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.56225			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	85.71000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	85.52000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.54000	95.84980		2.54000	107.57684			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.49000	101.92556		2.49000	157.16056			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.39000	116.62655		2.39000	208.97775			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	84.97000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.79000	90.83416		9.79000	90.81057			0.00	0	0.00
ABN68		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	94.34000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.10000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.12355			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	90.69000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.13500			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.63000	106.51955		9.63000	106.49218			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	109.91500			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.72500	105.81164		9.72500	105.78419			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	9.15000	89.78893		9.15000	89.76699			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.53000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.03000			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		9.82000	105.11042		9.82000	105.08289			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.39796			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.28801			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.48500	107.18456		8.48500	107.16035			599,041,000,000.00	70,600,000	1,491,000,000.00
ABS11	On 09/04/2021	Spot Bond		9.15500	103.47804		9.15500	103.45273			0.00	0	1,000,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.17500	102.25512		7.17500	102.23554			1,076,250,000,000.00	150,000,000	585,000,000.00
ABS6	On 01/06/2020	Spot Bond		9.07500	96.72022		9.07500	96.69678			293,122,500,000.00	32,300,000	622,600,000.00
ABS7	On 11/09/2026	Spot Bond		9.94500	94.66431		9.94500	94.63935			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.87500	105.02824		7.87500	105.00620			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.03000	217.25860		2.03000	275.13330			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.22000	127.21267		1.22000	129.98979			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.06000	129.26214		2.06000	131.79457			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00307		100.00000	0.00305			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	56.50970		100.00000	56.37280			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.67500	105.91546		11.67500	105.88281			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10019			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	3.61357		100.00000	3.60482			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12787			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.52003			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	21.53858		100.00000	21.48640			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.07249			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	63.77884		11.00000	63.76060			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	21.53858		100.00000	21.48640			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22601			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.24822			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.21609			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22279			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.22574			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.41759			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.41759			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.43799			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21075			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.43799			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.39718			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	89.96113			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.20692			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.07801			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.21881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.22528			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.22792			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.22258			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21075			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.59500	101.94367		9.59500	101.97767			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.36033			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.04239			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	83.69199			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.16081			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	163.20880			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.21602			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83738			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.83738			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.70984			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.20931			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.20771			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.25668			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59731			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.25675			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.96271			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.24665			0.00	800,000,000	400,000,000.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.15583			0.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77087			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.21684			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21275			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19127			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18668			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19559			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21221			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.20279			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19208			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19505			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.83182		10.23000	102.80394			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19784			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19343			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.64112			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.68000	100.75276		9.68000	100.72674			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21134			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.10835		1.75000	113.96416			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19478			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19514			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20672			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21333			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20011			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.21201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78802			0.00	1,200,000,000	600,000,000.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.17866			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12700			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19772			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.42857			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.21201			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.20657			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.21782			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22129			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19327			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19732			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22218			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22218			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23443			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.20804			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23549			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.54418			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23443			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	92.87077			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.22675			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.22389			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.21305			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.06508			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.19295			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.76708			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19799			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19878			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.20672			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.19507			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19481			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.21363			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06622			0.00	5,000,000	5,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34119			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.58294			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U		On 03/07/2014	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.93338		100.00000	14.89720			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.77448			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.85493			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.90848			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.38096			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52217			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.71037			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.33867			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.22000	98.60609		8.22000	98.58439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.73434			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.02449			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.66000	102.19203		8.66000	102.16849			49,710,132,000,000.00	5,740,200,000	3,820,400,000.00
AIR02	On 30/04/2023	Spot Bond	9.42000	115.29758		9.42000	115.26859			376,800,000,000.00	40,000,000	20,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	98.55596		100.00000	98.20144			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.32500	108.86656		7.32500	108.84528			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	95.86090		100.00000	95.61510			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.53000	99.04342		9.53000	99.01837			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.41539		100.00000	13.38570			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.24500	98.97489		10.24500	98.94802			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	161.92312		2.74000	161.84157			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42649			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.41734			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.43989			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.44193			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33830			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.89714			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18172			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.20011			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.50723			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	104.93000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.45043			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.34192			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.18154			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.17888			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.03214			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.15000	104.65678		9.15000	104.63120			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.91194			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.35073			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.65883			0.00	0	1,200,000,000.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.08785			0.00	200,000,000	350,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.87852			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.72500	99.89015		9.72500	99.86422			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.48000	107.77127		7.48000	107.74965			121,924,000,000.00	16,300,000	16,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	29.01990		100.00000	100.00000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.95644			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.96064			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.66000	102.36707		7.66000	102.34600			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.03500	104.92006		9.03500	104.89474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA01	On 31/03/2016	Spot Bond		11.16748	102.20095		11.16748	101.31473			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.13039	100.43273		11.13039	100.24759			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.17382	100.34813		11.17382	100.19800			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99955			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.21301	100.19935		11.21301	100.11974			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.97591	99.51083		11.97591	99.44313			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99958			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.99958			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.99965			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.41748	99.38439		11.41748	99.60932			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.34459	101.16764		11.34459	100.14515			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.13039	100.43273		11.13039	100.24759			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.26622	100.44403		11.26622	100.27969			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.43808	95.19326		10.43808	99.93119			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99959			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.85906	99.20854		10.85906	99.47340			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.81000	98.36124		11.81000	98.20319			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.73500	68.68868		11.73500	95.96824			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.99973			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		89.18783		9.28000	100.00000			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.55000		67.52293		11.55000	95.82234			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.87232			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99932			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.24789			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99932			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.99968			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.99942			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.99999			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.16748		102.14871		14.16748	101.29512			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.38416		99.99578		15.38416	99.94705			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.27259		99.94259		14.27259	99.94085			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	17.66089		100.00000	17.62739			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.73539		100.00000	18.69000			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.05131		100.00000	17.01000			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.52550		100.00000	10.50000			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.52550		100.00000	10.50000			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.72583		100.00000	12.69500			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.02672		100.00000	11.00000			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.29265			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.28335			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.16704		100.00000	7.14968		40,000,000,000,000.00		400,000,000	200,000,000.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.16704		100.00000	7.14968			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	84.68677		100.00000	84.49074			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000	104.29681		1.92000	177.36113			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.34000	92.80634		8.34000	145.05600			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.34000	94.09911		8.34000	145.41289			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.72500	96.82105		8.72500	96.79845			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.44919			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.19980			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.15000	98.57207		8.15000	98.55067			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.11790			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37004			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39827			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49236			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.58643			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.84941			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.97427		100.00000	15.93515			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15877			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.21687			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.24177			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25007			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.34962			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.48227			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.62559		100.00000	15.58732			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.62559		100.00000	15.58732			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.24770			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26703			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.27230			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.58500	103.06976		8.58500	103.04622			0.00	0	2,500,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28810			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31605			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.92984		100.00000	8.90821			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.03000	104.37132		7.03000	104.35136			0.00	0	70,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.28839			0.00	0	40,000,000.00
BID05	On 26/06/2019	Spot Bond	100.00000	1.54791		100.00000	100.00000		2,640,000,000,000,000.00	26,400,000,000	26,000,000,000.00	
BIDC36	On 05/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.37052			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.84311			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.11961			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.69953			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.81321			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.69062			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.72612			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.79058			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.05800			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.50258			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	56.38826		100.00000	56.25166			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	17.57682		100.00000	17.53424			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25590			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.87682			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.48000	103.86075		7.48000	103.83999			0.00	0	200,000.00
CBL08	On 02/11/2016	Spot Bond	9.68500	111.30223		9.68500	111.27363		161,739,500,000.00	16,700,000	286,700,000.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.84323			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33500	103.54498		9.33500	103.51931		350,996,000,000.00	37,600,000	657,700,000.00	
CBL12	On 06/09/2018	Spot Bond	11.46000	103.10734		11.46000	103.07612			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.65784			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.71000	104.20693		11.71000	104.17417			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.02672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.57500	100.77572		9.57500	100.75012			397,362,500,000.00	41,500,000	42,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.06892			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.15000	99.79462		12.15000	99.76210			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.22322			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.36427			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.09697			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.47500	92.79419		10.47500	92.76845			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.17000	114.18213		10.17000	114.15118			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.02000	110.48957		10.02000	110.46005			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.35000	115.32529		9.35000	115.29665			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.63553			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.93500	103.24329		11.93500	103.21078			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.14515			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07944			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.38519			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond		0.00000	100.00000		0.00000	102.59995			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.97470			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59321			0.00	16,000,000,000	10,300,000,000.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.65657			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48035			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.46491			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.54647			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.08035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.21612			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24730			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34752			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.00000		10.11000	99.97276			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34752			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86594			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.44453		2.76000	119.38421			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.47167		3.14000	119.36377			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.73896		8.25000	102.71638			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34752			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.34752			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.65932		3.10000	118.94164			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.40228		2.40000	118.69863			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30533			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.66993			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.49067			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.57500	101.61188		8.57500	101.58857			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.79845			0.00	10,000,000,000	10,000,000,000.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.77381			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.43321			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44534			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.62500	101.71990		8.62500	101.69643			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.62500	101.71990		8.62500	101.69643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond		8.67500	100.52284		8.67500	100.49952			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22148			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24451			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.43510			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.43510			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37372			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.94289			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.22471			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70064			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.74509			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.25783		9.35000	103.23176			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.25783		9.35000	103.23176			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70057			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70247			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	89.52809			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.14152			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.25156			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.11987			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41418			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41418			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41418			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41418			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.41418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47296				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58772				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70975				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70975				0.00	0	250,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70975				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70975				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58789				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.48000	103.15258	9.48000	103.12662				0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.80251				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.85612				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25236				0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.05456				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64400				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64298				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67637				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.78786				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.84267				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88557				0.00	0	150,000,000.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	103.08108				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44078				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.13836				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.05383				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19746				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22785				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN285		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22785			0.00	0	0.00
CLN286		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22785			0.00	0	0.00
CLN287		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22785			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.46225			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.20570			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34684			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08936			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.30523			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99982			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08830			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85803			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.23676			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	124.11301			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.70746			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	125.13661			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	123.46490			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	122.52967			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	120.61597			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	121.15778			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.08467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	11.07000	93.00782		11.07000	92.98059			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.59000	94.55041		11.59000	94.52146			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.23758			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.05943			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41772			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.41987			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.44374		8.80500	101.43856			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20804			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.08778			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	117.93583			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21782			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22178			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.23706			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	102.26346			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.17122			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.17122			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.17122			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.24835			0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.24771			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	106.79365			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	106.91166			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34217			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.27561			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31572			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.25882			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.19733			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.22968			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.32874			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.00841			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.25385			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92454			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.92454			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.66774			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.31287			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.99426			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.96174			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.30488			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40863			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.18897			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	100.20683		10.55000	102.77574			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.25000	102.02677		10.25000	104.59729			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.08968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.39598			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.39000	103.53952		12.39000	106.69220			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.45510			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.42000	106.61379		12.42000	106.42830			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.85000	105.93984		10.85000	105.76724			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.45510			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.38578			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.25282			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.23259			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.83000			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20804			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.77500	102.75436		9.77500	102.59104			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23048			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	100.61653		10.55000	100.11656			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	38.64851		7.01000	39.25941			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	154.21937			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	8.72500	96.82105		8.72500	135.19049			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.34000	33.04124		8.34000	145.05600			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.34000	33.45716		8.34000	145.41289			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.86753			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	90.78945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.78840		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.78840		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22413		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.20914		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21214		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21201		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41772		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.19242		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20275		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20143		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.82034		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.74294		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	9.12500	108.89512	9.12500	106.47414		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	9.03500	100.51366	9.03500	100.48939		0.00		0	710,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.38500	111.27679	10.38500	111.24601		0.00		0	0.00	
COJ06	On 09/12/2015	Spot Bond	8.47500	103.74862	8.47500	103.72509		0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.97500	106.77473	9.97500	106.74649		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	10.03000	101.52899	10.03000	101.50184		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.38000	94.99517	10.38000	94.96891		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	11.07000	96.37198	11.07000	96.34362		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	11.07000	89.35543	11.07000	89.32913		0.00		0	0.00	
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.81251		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.68416		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.56944			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16095			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.29500		97.91999		11.29500	98.30383			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.74800		100.00000	11.71954			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.19300			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.31000		97.68392		8.31000	97.66232			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.57353			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.44129			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.65616			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		73.31008		100.00000	73.16800			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42037			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.93801			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	102.48392			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.27509			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.28480			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000		100.00000		0.00000	99.91965			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.91557			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.92500		100.85030		8.92500	100.82625		107,100,000,000,000.00	12,000,000,000	12,000,000,000.00	12,000,000,000.00
DV21	On 15/06/2016	Spot Bond	7.35500		114.34185		7.35500	114.31930			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.61500		107.39275		8.61500	107.36773		1,527,019,088,000.00	177,251,200	4,014,700,000.00	4,014,700,000.00
DV23	On 27/02/2023	Spot Bond	9.13000		108.53108		9.13000	108.50431		887,841,372,000.00	97,244,400	4,126,650,000.00	4,126,650,000.00
DV24	On 18/02/2024	Spot Bond	9.24000		106.36874		9.24000	106.34220		118,272,000,000,000.00	12,800,000,000	12,300,000,000.00	12,300,000,000.00
DV29	On 18/02/2029	Spot Bond	9.79500		106.03257		9.79500	106.00456			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.36482			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.10078			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.10379			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	100.00000		48.86817		100.00000	48.71393			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.76291			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.21606			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.26500		130.22137		8.26500	130.19224			176,871,000,000.00	21,400,000	2,021,400,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.26434			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		102.89839		0.10000	134.13303			2,000,000,000.00	20,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.92000		123.35416		1.92000	123.29480			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000		110.79939		1.93000	110.74605			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07500		109.93910		2.07500	109.88563			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000		101.42846		2.10000	101.37914			6,510,000,000,000.00	3,100,000,000	45,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.87500		107.55040		9.87500	107.52176			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.72500		108.04607		9.72500	108.01819			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.12000		101.12736		10.12000	101.10023			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.48500		91.51016		10.48500	95.07515			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.64500		102.33730		10.64500	102.21303			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.83143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.61972			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.30530			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.94765			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.74021			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.74586			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		83.71560	100.00000	100.00000	83.52403			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		80.12757	100.00000	100.00000	79.95781			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		89.24205	100.00000	100.00000	89.02439			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		97.33333	100.00000	100.00000	97.07447			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		56.69013	100.00000	100.00000	56.51314			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		130.03750		3.00000	129.97112			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.53500		101.27377		11.53500	101.24240			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.21068			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.45889			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.18321			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.13000		97.40439	10.13000	10.13000	97.37810			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.91937			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.69509			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.95698			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.88297			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.85894			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.97402			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.94343			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.82028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84315			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.79686			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.83073			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.79009			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81831			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.93500		103.48641		6.93500	103.46714			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.89000		106.19302		7.89000	106.17057		4,783,405,602,000.00		606,261,800	7,169,180,900.00
ES23	On 25/01/2023	Spot Bond	8.68000		112.18793		8.68000	112.16159		1,072,113,672,000.00		123,515,400	3,205,073,600.00
ES26	On 02/04/2026	Spot Bond	8.93000		94.14599		8.93000	94.12352		3,274,611,354,000.00		366,697,800	4,381,137,100.00
ES33	On 15/09/2033	Spot Bond	9.65000		83.54565		9.68500	83.26566		4,466,838,320,000.00		462,884,800	15,238,542,400.00
ES42	On 25/04/2042	Spot Bond	9.87000		88.60361		9.87000	88.58029		19,740,000,000,000.00		2,000,000,000	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.86556			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.89392			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.71687			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48059			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.07486			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.60396			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.84637			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.04058			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.85371		100.00000	11.82500			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.53572		100.00000	11.50777			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.24783			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.25782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.27772			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.29752			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.77500	103.04634		6.77500	103.02749			0.00	0	901,700,000.00
FRB05	On 21/12/2018	Spot Bond		9.55000	96.47632		9.55000	96.45173			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.35703			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35696			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.40655			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.00778			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.61804			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.62863			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.47500	97.58347		10.47500	98.45035			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.35000	102.55102		11.35000	102.52009			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	98.75120			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	130.09643		2.16000	130.90519			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.06000	129.71774		2.06000	274.50151			206,000,000,000.00	100,000,000	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.25000	104.04229		2.25000	110.54186			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.47000	102.15922		2.47000	157.52093			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.28000	118.51144		2.28000	212.35581			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.78500	110.39283		7.78500	110.36992			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.89200	61.42237		7.89200	60.75178			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.47300	39.27486		9.47300	38.36705			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.71000	37.99051		9.71000	37.06985			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	62.91635		100.00000	62.79698			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	59.99914		100.00000	59.88531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.10105			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07091			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.07091			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.72817			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.05301			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25102			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36255			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21617			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23817			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.22780		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.22780		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.35731			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23443			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22310			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25438			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23048			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.18304		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30377			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29466			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	13.95889		100.09221	13.92505			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20858			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.30482			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.24968			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28024			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.98608			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.64416			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.23271			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.23542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21424			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21861			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.28814			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21465			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.87063		13.22500	57.85017			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20196			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20222			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.30193			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21174			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.49500	95.18978		3.49500	98.43011			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22125			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22125			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.83668			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.27747			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	97.69362			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20804			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20301			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.38119			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.23890			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.99786			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.36640			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.48806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.27509		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.21650		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.27483		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.20064		0.00		0	0.00	
FRC187	On 07/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29459		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.21861		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.21861		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.24775		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.96243		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.96021		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.57422		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.57422		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.23127		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.56216		0.00		0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.55544		0.00		0	0.00	
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.54319		0.00		3,600,000,000	1,800,000,000.00	
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.54762		0.00		0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.58155		0.00		0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.43011		0.00		0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.58155		0.00		0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.42405		0.00		0	0.00	
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.20139		0.00		0	0.00	
FRC205	On 06/05/2017	Spot Bond	8.75000	100.31299	8.75000	101.30205		0.00		0	0.00	
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.20252		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC29	On 22/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.59522			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23347			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.23217			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.44585			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35527			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.40000		118.86864		3.40000	120.42940			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.23645			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.23886			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.38000		109.31125		3.38000	120.59054			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000		99.65500		1.56000	126.32948			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.40000		106.49331		3.40000	120.42940			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000		103.29249		2.54000	125.81614			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000		104.11849		2.61000	131.17163			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52737			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	94.96044			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39813			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40510			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.20536			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.23488			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.34259			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27443			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.26429			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.37023			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22441			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.11807			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.59735			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	91.20598			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.23894			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.31985		100.00000	9.29727			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.55439		100.00000	22.49975			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.94927		4.68000	147.86716			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.63945			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.31751			0.00	11,800,000,000	5,900,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	103.17454			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.28757			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.69263			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.32036			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.18379			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.16814			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.72968		2.18800	96.97398			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		100.33699		2.44000	132.21769			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.31902			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.96153		10.38000	101.93283			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.96153		10.38000	101.93283			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.02850			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.43677			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.58000	98.35843		2.58000	106.77410			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.59000	202.87361		2.59000	203.00235			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.55000	107.35054		2.55000	107.34719			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.95426			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.62000	201.99948		2.62000	202.12415			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.57803			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	109.22739		2.35000	109.50914			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	105.05745		2.64000	105.63905			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.57000	124.76722		2.57000	264.02186			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.07000	129.61844		2.07000	274.29130			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.79000	122.70173		2.79000	259.64951			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.53000	102.65523		2.53000	127.67370			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.27080			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.06000	131.85863		2.06000	127.76473			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48880			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73753			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.16261			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.73821		2.42000	106.68530			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.77200		104.97509	17.72703			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.67854		101.07593	21.62552			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	14.51879		100.44759	14.48347			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	20.18450		100.76967	20.13526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000	114.90855		2.11000	114.85263			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000	98.86151		2.21000	110.95801			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.47426			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000	98.58335		2.24000	110.64573			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.76004			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000	127.65134		2.27000	342.25116			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.13537			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.07130			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.02025			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.70965			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.61255			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.71926			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000	103.23642		5.78000	103.22023		173,400,000,000,000.00	30,000,000,000	24,695,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.73500	103.93699		6.73500	103.91829			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65500	103.01800		7.65500	102.99698			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03500	103.76609		8.03500	103.74388			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26000	109.37077		8.26000	109.34659			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.79500	101.99406		8.79500	101.97021		358,836,000,000.00	40,800,000	1,291,300,000.00	
FRX20	On 01/10/2020	Spot Bond	8.98500	101.04590		8.98500	101.02163			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.57000	92.01197		9.57000	91.98860			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69000	107.47079		9.69000	107.44301			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.00000	98.07232		10.00000	98.81949			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond		10.28500	97.19322		10.28500	97.16630			411,400,000,000.00	40,000,000	20,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.51000	78.81765		10.51000	78.79560			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.17578			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18255			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.18524			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19194			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20268			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.21074			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.24556			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.69481			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.73154			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.76480			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.77262			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.79480			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.82812			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.85587			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.97785			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.91238			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.80335			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.38500	102.31204		9.38500	102.28640			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	100.00000		0.00000	100.91671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB95	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.54383			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.23502			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.26189			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.31381			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.37825			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.46769			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.42428			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.72273			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.50438			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57632			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.71016			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.38003			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.84576			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.11608			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	475,600,000.00
GSIS01	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.62854			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.07075			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.14897			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.61328			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.79449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.33882			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.16867			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.18345			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.08403			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.86905			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.40784			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.15193	102.33509		8.15193	99.53580			0.00	0	60,000,000.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.47374			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.50459	102.40104		8.50459	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.55845			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.95477	102.48907		8.95477	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.66196			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	100.00000		0.00000	101.54521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70160			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.76371			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89989			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.63791		9.89000	103.61027			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.35500		110.60139		8.35500	110.57639			506,313,000,000.00	60,600,000	428,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.86000		131.72297		1.86000	278.74638			0.00	0	9,762,500,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		134.62503		1.87000	284.88754			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.64500		100.36552		9.64500	100.33941			587,380,500,000.00	60,900,000	3,168,580,000.00
HWAY35	On 31/07/2035	Spot Bond	9.66500		100.13638		9.66500	100.11028			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		51.82470		100.00000	51.69915			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		13.45437		100.00000	13.42177			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		97.15303		100.00000	96.80851			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		43.63327		100.00000	43.52641			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.50435		100.00000	21.45169			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.86112		100.00000	14.82511			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		54.99835		100.00000	54.86512			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		117.58382		1.60000	117.52817			0.00	0	74,832,900,000.00
I2038	On 31/01/2038	Spot Bond	1.82000		122.56878		1.82000	122.51003			7,098,000,000,000.00	3,900,000,000	58,881,000,000.00
I2046	On 31/03/2046	Spot Bond	1.91000		121.31276		1.91000	121.25438			0.00	0	44,202,000,000.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.67616		2.00000	126.61492			19,623,080,000,000.00	9,811,540,000	28,592,061,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	94.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.67500		104.88433		7.67500	104.86287			25,174,000,000,000.00	3,280,000,000	1,640,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96566			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	8.17500	104.85481	8.17500	104.83198				6,948,750,000,000.00	850,000,000	525,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.28500	108.25468	8.28500	108.23081				0.00	0	150,000,000.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.79748				0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000	118.71950	4.53000	118.65389				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.99500	103.55213	7.99500	103.52971				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.04101				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.10191				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000	102.62593	1.38000	129.47495				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.13000	105.46628	2.13000	131.17127				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.34483				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.19721				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.40500	103.27159	8.40500	103.24836				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66375				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86382				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.87299				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.98000	96.66842	8.98000	96.64522				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.45500	93.99825	9.45500	93.97427				178,699,500,000.00	18,900,000	19,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60689				0.00	0	50,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.48500	98.15247	8.48500	98.13018				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.50500	101.91482	9.50500	101.86391				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.12545				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.15871				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.93500	101.72270	7.93500	101.70083				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.76000	101.17934		8.76000	101.15537			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.28310			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.88478			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.05500	104.31116		8.05500	104.28841			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.72000	105.22459		8.72000	105.19978			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.88000	106.06821		9.88000	106.03995			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23701			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00446		100.00000	0.00445			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26574			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.32227			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.12500	97.87001		9.12500	97.84615			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.98987		5.00000	100.97625			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.98987		5.00000	100.97625			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.08135		5.00000	102.06743			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.98987		5.00000	100.97625			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.18000		4.00000	101.16911			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61177			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.57447			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.32734		9.20000	108.30073			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00005			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.95704			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.60019	100.00000	7.58178				0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000		100.00000	0.00000	101.24231				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.01032				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.88604				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.67500		102.06917	9.67500	102.04297				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.63217				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.33801				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.77227				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.60384	100.00000	9.58057				0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000		68.64170	100.00000	68.64170				0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		83.52403	100.00000	83.33333				0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000		81.18340	100.00000	99.72678				0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000		99.57583	100.00000	99.30887				0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000		97.73669	100.00000	97.47949				0.00	0	0.00
IN430U	On 22/07/2014	Spot Bond	100.00000		95.97207	100.00000	95.72408				0.00	0	0.00
IN431U	On 29/07/2014	Spot Bond	100.00000		94.26264	100.00000	94.02340				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		96.77419	100.00000	97.43400				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		92.97710	100.00000	92.27273				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		88.26087	100.00000	87.62590				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		84.00000	100.00000	83.42465				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		99.14530	100.00000	98.30508				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		94.95162	100.00000	94.19200				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA427	On 01/07/2014	Spot Bond	5.90000	97.13453		5.90000	99.90311			0.00	0	0.00
INA428	On 08/07/2014	Spot Bond	5.90000	99.88698		5.90000	99.79030			0.00	0	0.00
INA430	On 22/07/2014	Spot Bond	5.90000	99.66170		5.90000	99.56546			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000	99.42795		6.00000	99.33054			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.00000	99.31432		6.00000	99.21714			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000	99.07279		6.10000	98.97446			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000	98.84366		6.10000	98.74579			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99975			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.16748	101.44719		11.16748	100.85721			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.16748	99.77479		11.16748	99.84561			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.16061			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.56179			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.15779			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.56762		6.50000	101.54987			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22785			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	89.70229			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24914			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.41279			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.15450			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.64596			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16824			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16691			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	100.00000		0.00000	101.26454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.96135			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.84326			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.73472			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72617			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.55586			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.70445			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31308			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.59671			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.56548			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02370			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.75260			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51384			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54533			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.56637			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.68500		102.15562		8.68500	102.13190			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		100.00000		0.00000	101.25348			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67500		99.54228		9.67500	99.51673			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.29403			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88500		104.97208		8.88500	104.94728			146,602,500,000.00	16,500,000	16,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.86787			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.80304			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.14316			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.86777			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.16386			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.85500		101.80071		8.85500	101.77661			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.03783			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.56091			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.22000		98.00563		3.22000	121.88865			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		137.88301		3.65000	137.81020			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.95678			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.81302			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.70456			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.40831			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.06304			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000		96.68661		3.60000	97.47940			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000		96.60601		3.60000	103.16978			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.45424			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.12773			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.33801			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.60000		111.94044		10.60000	111.90902			0.00	0	2,760,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.59009			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		137.88301		3.65000	137.81020			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000		99.45504		100.00000	99.18479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV428U	On 10/07/2014	Spot Bond	100.00000	99.04334	100.00000	98.77922				80,000,000,000,000.00	800,000,000	800,000,000.00
IV429U	On 17/07/2014	Spot Bond	100.00000	97.23155	100.00000	96.97701				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	95.47737	100.00000	95.23193				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	96.66072	100.00000	95.89961				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	91.57895	100.00000	90.89552				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	97.95918	100.00000	98.75676				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.60619				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.31907				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.72905				0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	97.13454	5.90000	97.13454				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.96768	5.90000	99.87085				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.85473	5.90000	99.75812				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	5.90000	99.74204	5.90000	99.64564				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.39546	6.00000	99.29811				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000	98.92537	6.10000	98.82734				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000	98.81102	6.10000	98.71321				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.04754				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.25414				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.62261				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.92861				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.90145				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.76157				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.83530				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.55810			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54543			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.55595			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57699			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48230			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39842			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24541			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.22144			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.89795			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.64056			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.63392			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.94156			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84878			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30095			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.11032			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.20516			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	61.16203		100.00000	61.01385			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.27183			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	64.45583		100.00000	64.29797			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.04401			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	23.16424		100.00000	23.10812			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.62460			0.00	60,000,000	80,000,000.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	89.32039		100.00000	89.10412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		87.72222	100.00000	87.51677				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		63.29853	100.00000	63.14351				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		71.52499	100.00000	71.38929				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		62.68337	100.00000	62.53152				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		56.42850	100.00000	56.29180				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.35032				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.36361				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.10592				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		90.19608	100.00000	89.90228				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.75236				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.46575				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.72000		139.49029	8.72000	139.45793				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.42874				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.22888				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.66454				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.65294				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.23005				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.98500		99.39971	8.98500	99.37558				399,832,500,000.00	44,500,000	1,415,300,000.00
LGL03	On 03/04/2018	Spot Bond	9.13500		71.49235	9.13500	97.14734				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.60500		101.44726	9.60500	101.42098				129,667,500,000.00	13,500,000	13,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.49852				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.67500		100.54678	10.67500	100.51822				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.54393				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.82707			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88204			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.94791			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.37842			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	100.00000		0.00000	98.82842			0.00	600,000,000	600,000,000.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.24625			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.59751			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.14129			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.86286			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	69.12879	100.00000	100.00000	68.99811			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	89.32039	100.00000	100.00000	89.10412			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.13579			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.12181			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	83.44671	100.00000	100.00000	83.25792			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	92.87532	100.00000	100.00000	92.63959			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	97.85523	100.00000	100.00000	97.59358			0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	94.07216	100.00000	100.00000	93.83033			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54819			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.96860			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41699			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.54274			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.98066			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29320			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.34298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.65264			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.83482			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.98627			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.30716			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.39833			0.00	2,500,000,000	1,500,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		61.49529		100.00000	61.34632			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		21.43435		100.00000	21.38242			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		52.32995		100.00000	52.20318			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.90000		102.36979		8.90000	102.34544			0.00	0	120,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.79000		102.29195		8.79000	102.26790			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.36393			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.33877			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.44013			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.55747			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.56856			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.62394			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.30426			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.47159			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.22000		102.77022		8.22000	102.74761			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.97000		101.24742		8.97000	101.22288			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.80000		100.99045		9.80000	100.96376			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44500		101.62818		6.44500	101.61075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18387			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.19061			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.80500	102.10442		9.80500	102.07755			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.69000	103.39171		7.69000	103.37051			119,964,000,000.00	15,600,000	5,005,600,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.63482			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.14500	99.82697		9.14500	99.80258			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.25751			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.67500	105.56810		9.67500	104.73625			387,000,000,000.00	40,000,000	420,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	14.12312		100.00000	14.08891			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.60963			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.84500	99.79817		8.84500	99.77458			183,976,000,000.00	20,800,000	81,000,000.00
MTN02	On 13/07/2014	Spot Bond	5.93000	104.89051		5.93000	104.87350			0.00	0	600,000.00
MTN03	On 13/07/2015	Spot Bond	7.77500	105.90901		7.77500	105.88669			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.78500	108.23682		8.78500	108.21112			0.00	0	500,200,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.61940		100.89771	6.60324			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.70687		100.61875	6.69053			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	100.00000		0.00000	100.89842			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91114			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91735			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.99409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.08332			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.42444		100.00000	0.42341			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.42444		100.00000	0.42341			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.24500	95.28858		9.24500	95.26518			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.62500	101.64602		7.62500	101.62501			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.32500	98.88775		9.32500	98.86327		5,595,000,000,000.00	600,000,000	600,000,000.00	
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.35588			0.00	965,600,000	455,200,000.00
NBK12A	On 19/03/2021	Spot Bond		9.12500	103.88506		9.12500	103.85987			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.82960			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.58000	103.65686		9.58000	103.63051			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.09338			0.00	0	0.00
NBK14A	On 25/06/2021	Spot Bond		9.29000	100.12481		9.29000	100.09984		469,145,000,000,000.00	50,500,000,000	50,000,000,000.00	
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.91232			0.00	16,000,000,000	8,000,000,000.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.14423			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47729			0.00	0	2,550,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.75984			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17755			0.00	0	350,000,000.00
NBK19B	On 26/06/2017	Spot Bond		100.00000	16.08369		100.00000	16.03347		8,060,000,000,000,000.00	80,600,000,000	80,600,000,000.00	
NBK20B	On 25/06/2021	Spot Bond		100.00000	8.59756		100.00000	8.57042		6,500,000,000,000,000.00	65,000,000,000	65,000,000,000.00	
NBK2A	On 15/09/2015	Spot Bond		7.37500	106.67511		7.37500	106.65413			0.00	0	1,660,100,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.83866			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.80000	114.10790		8.80000	114.08121		183,040,000,000.00	20,800,000	431,200,000.00	
NBK4	On 28/10/2024	Spot Bond		10.89500	34.37461		10.89500	34.36488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.57500	103.51493		7.57500	103.49390			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42665			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.50177			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.92500	104.79681		7.92500	104.77468			39,625,000,000.00	5,000,000	435,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13499			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.51591			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05936			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.85783			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.62481			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58840			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	90.42794			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.55768			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.34371			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.46057			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.27069			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.70311			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	86.68176			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25549			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.97037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.19932			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.18857			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.82200			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.18196			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.17968			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.17955			0.00	800,000,000	400,000,000.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.16031			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.20804			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.06500		103.84590		10.06500	106.44486			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.20672			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.10000		102.58614		10.10000	105.21403			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.20804			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.18632			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18651			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.62500		105.16862		8.62500	105.14449			1,725,000,000,000.00	200,000,000	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.53028			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.74354			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.18000		105.24083		10.18000	104.12488			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.87852			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.88724			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.23500		111.01915		12.23500	110.98333			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	111.07338			0.00	0	8,500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.66147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.07000	166.20493		2.07000	166.12422			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.85500	106.35413		8.85500	106.32868			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35438			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.33934			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.48500	105.24030		9.48500	105.35017			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.75610			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.94393			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.71382			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.74029			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.72443			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.68500	105.24013		9.68500	106.31994			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.74035			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.75615			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.74558			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.88500	105.24012		9.88500	105.34576			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.77737			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.76672			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.77201			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.96708			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.90282			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.78786			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.66000	113.96337		8.66000	113.93698			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.07500	120.31792		9.07500	120.28891			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.96500	172.55014		1.96500	172.46684			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond		9.44000	122.90943		9.44000	122.87846			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.30355			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.19197			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.91182			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.14231			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.65898			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.68197			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.76895			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.95835			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.96925		100.00000	16.92815			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	44.10803		100.00000	44.00001			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.90500	104.07238		6.90500	104.05307			356,988,500,000.00	51,700,000	52,100,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	15.59979		100.00000	15.56200			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.37000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	66.27127		100.00000	66.10897			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.88568			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.23623			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50655			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.44131			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.50421			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37155			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.16097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.19473			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.20992			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.24368			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.38877			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42250			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31662			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.67500		105.28666		6.67500	105.26767			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30000		98.70520		6.30000	98.68839			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.14000		40.03677		8.14000	40.02804			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.68500		111.71052		6.67500	111.70267		2,300,056,290,994,000.00	44,062,272,400	67,309,330,000.00	
R158	On 15/09/2015	Spot Bond	6.67500		111.72261		6.67500	111.70267			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.57500		92.49157		6.57500	92.47531			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.67500		117.72562		6.67500	117.70461			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.50500		86.82727		6.50500	86.81217			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.31000		117.08952		8.32000	116.97796		5,192,958,552,276,000.00	24,904,759,600	25,073,616,000.00	
R187P	On 21/12/2026	Spot Bond	8.06000		37.32267		8.06000	37.31461			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.98000		34.84624		7.98000	34.83879			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.56000		285.39597		1.56000	285.26136		13,297,440,000,000.00	8,524,000,000	26,006,658,800.00	
R201	On 21/12/2014	Spot Bond	5.93500		101.51924		5.93000	101.50553		5,935,000,000,000.00	1,000,000,000	63,300,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		228.34389		1.79000	228.23475		1,619,950,000,000.00	905,000,000	50,117,200,000.00	
R2023	On 28/02/2023	Spot Bond	8.16500		100.03090		8.18000	99.91877		1,275,174,825,652,000.00	56,175,728,800	05,619,481,100.00	
R203	On 15/09/2017	Spot Bond	7.29000		105.10478		7.28500	105.09866		1,929,234,748,950,000.00	64,641,255,000	60,422,227,500.00	
R2030	On 31/01/2030	Spot Bond	8.84500		96.25143		8.84500	96.22842		1,287,857,650,500,000.00	45,602,900,000	21,672,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.97500		94.26624		8.97500	95.65068		113,982,500,000,000.00	12,700,000,000	43,700,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond		9.07500	98.05024		9.07500	98.02620			1,088,456,792,280,000.00	19,940,142,400	30,615,000,000.00
R204	On 21/12/2018	Spot Bond		7.55500	101.87748		7.55000	101.87572			1,998,043,590,049,000.00	64,466,391,800	63,885,572,900.00
R2048	On 28/02/2048	Spot Bond		9.17000	98.54651		9.17000	98.52251			3,359,318,878,622,000.00	66,337,936,600	69,367,200,000.00
R207	On 15/01/2020	Spot Bond		7.79500	100.92560		7.80500	100.86063			3,033,356,586,282,000.00	89,141,319,600	28,260,709,800.00
R208	On 31/03/2021	Spot Bond		7.96500	95.43080		7.97500	95.36098			1,723,716,891,801,000.00	16,411,411,400	67,288,958,800.00
R209	On 31/03/2036	Spot Bond		8.96000	75.80381		8.99500	75.52159			2,195,906,961,920,000.00	45,078,902,000	98,938,101,000.00
R210	On 31/03/2028	Spot Bond		1.75000	171.23596		1.75000	171.15430			227,500,000,000.00	130,000,000	29,322,100,000.00
R211	On 31/01/2017	Spot Bond		0.68000	131.80506		0.68000	131.74600			686,800,000,000.00	1,010,000,000	78,959,627,300.00
R212	On 31/01/2022	Spot Bond		1.56000	136.41086		1.56000	136.34645			156,000,000,000.00	100,000,000	68,459,597,400.00
R213	On 28/02/2031	Spot Bond		8.81500	86.62288		8.84500	86.37348			3,645,493,003,623,000.00	13,555,644,200	156,211,400,000.00
R214	On 28/02/2041	Spot Bond		9.08500	76.36508		9.08500	76.34664			3,986,290,187,893,000.00	38,777,125,800	65,204,600,000.00
R226C	On 15/09/2014	Spot Bond		5.90000	98.78642		5.90000	98.77064			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.73500	95.42777		6.73500	95.41059			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.57500	92.49157		6.57500	92.47531			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.49500	89.66615		6.49500	89.65057			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.50500	86.82727		6.50500	86.81217			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.93500	97.26394		5.93500	97.24856			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.64500	93.83954		6.64500	93.82278			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.51500	90.99047		6.51500	90.97454			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.49500	88.15364		6.49500	88.13825			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.55500	85.25832		6.55500	85.24329			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.26000	80.89715		7.26000	80.88139			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.31000	77.93277		7.31000	77.91749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.55500	74.48251		7.55500	74.46742			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.53500	71.83325		7.53500	71.81873			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.51500	69.29157		7.51500	69.27760			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.50500	66.81746		7.50500	66.80401			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.76500	63.44468		7.76500	63.43148			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.74500	61.14966		7.74500	61.13697			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.89500	58.28035		7.89500	58.26802			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.86500	56.18815		7.86500	56.17631			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.83500	54.18673		7.83500	54.17535			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.80500	52.27169		7.80500	52.26076			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.76500	50.48250		7.76500	50.47200			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.72500	48.77336		7.72500	48.76327			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.26000	44.61111		8.26000	44.60125			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.22000	43.01446		8.22000	43.00500			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.18000	41.49093		8.18000	41.48184			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.14000	40.03677		8.14000	40.02804			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.10000	38.64846		8.10000	38.64007			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.06000	37.32267		8.06000	37.31461			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.02000	36.05625		8.02000	36.04850			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.98000	34.84624		7.98000	34.83879			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.97115			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81636			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.97660			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.80352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		17.52717	100.00000	17.48471				0.00	0	350,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		6.49510	100.00000	6.47920				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		17.61047	100.00000	17.56780				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00005				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.38517				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.94310				0.00	1,200,000,000	600,000,000.00
RDFC12	On 14/08/2014	Spot Bond	0.00000		100.00000	0.00000	102.42453				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.10527				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.77299				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.39030				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.81720				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.53249				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.14724				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.42035				0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.58025				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.37940				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.65744				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.43502				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.35166				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	190,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.98649				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.78157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.78157			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.08321			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.09312			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56178			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.31749		12.35000	107.28197			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.49454			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.18078		100.00000	14.14643			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.98773			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.68024			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.52053			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38449			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.24046			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.12607			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.43150		100.00000	2.42568			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.53218		100.00000	16.49169			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	24.37467		100.00000	24.31563			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	11.98698		100.00000	11.89815			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	24.33270		100.00000	24.27376			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.92916			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	102.62287			0.00	0	780,000,000.00
RW21	On 21/04/2021	Spot Bond	9.27500	105.35771		9.27500	105.33161			121,502,500,000.00	13,100,000	773,300,000.00
RW23	On 10/12/2023	Spot Bond	9.43000	91.63794		9.43000	101.00213			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.99500	85.36897		9.99500	102.43767			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.91692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.92500	107.30856		7.92500	107.28590			0.00	0	2,700,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.76883			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.33500	101.70951		9.33500	101.68417			0.00	0	750,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.45071			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.28108			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.33320			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.49235			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.46524			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.32500	102.94620		7.32500	102.92607			5,860,000,000,000.00	800,000,000	1,420,200,000.00
SBK9	On 10/04/2018	Spot Bond	9.05000	99.81848		9.05000	99.79435			0.00	0	2,360,100,000.00
SBN27	On 15/09/2015	Spot Bond	8.13500	109.97846		8.13500	109.95462			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.99500	110.14393		7.99500	110.12046			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.92500	110.22680		7.92500	110.20352			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.68500	101.20481		8.68500	101.18142			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.07000	110.05523		8.07000	110.03157			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.03500	110.09661		8.03500	110.07304			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.25464			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.17160			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.94119			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.33500	103.98984		8.33500	103.96677			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.57564			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.13994			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.18384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	9.12500	105.57642		9.12500	105.55068			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.97000	101.81004		9.97000	101.78313			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.01011			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.18127			0.00	17,450,000,000	9,450,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.94979			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.73211			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.64000	101.80339		8.64000	101.77999			718,848,000,000.00	83,200,000	1,234,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.56423		100.00000	11.53835			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.72000	106.17002		9.72000	106.14219			194,400,000,000.00	20,000,000	2,520,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.42928			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.23000	98.33515		9.23000	98.31091			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.02000	94.90087		9.02000	94.87813			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33804			0.00	0	200,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.97000	99.16786		9.97000	99.14150			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.67500	95.48017		9.67500	95.45565			0.00	0	200,000.00
SBS9	On 07/07/2016	Spot Bond	7.72500	106.59402		7.72500	106.57171			334,492,500,000.00	43,300,000	333,700,000.00
SBSI11	On 07/12/2023	Spot Bond	2.10000	129.32107		2.10000	273.66182			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.32500	104.01611		1.32500	129.65164			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	104.69000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49035			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	13.95288		100.00000	13.91908			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	161.64736		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.95000	113.85928		1.95000	127.66102			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.56762		6.50000	101.54987			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.26606			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.10740			0.00	50,000,000	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond		9.31500	98.59932		9.31500	98.57479			0.00	0	260,200,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.28035			0.00	0	2,480,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.80723			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.13970			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.12794			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.08345			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36471			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	60.53773		100.00000	60.34873			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26229			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	82.02247		100.00000	100.00000			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	21.07350		100.00000	100.00000			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	13.39019		100.00000	13.34839			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	13.41149		100.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.97500	106.79950		7.97500	106.77644			0.00	0	1,740,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI3	On 15/08/2023	Spot Bond		9.15000	100.50623		9.15000	101.70756			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.63500	101.34139		8.63500	101.31811			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.79132			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.79169			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.10209			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.79717			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26659			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.38500	102.31826		8.38500	102.29530			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55451			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66077			0.00	800,000,000	1,400,000,000.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.49885			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.52500	95.24245		9.52500	95.21823			0.00	0	1,300,700,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.59974			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.08080			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38869			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.58300	87.83227		9.58300	87.80981			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.64500	87.55651		9.64500	87.53398			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.17500	100.94221		7.17500	100.92301			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		9.06500	95.57013		9.06500	95.54673			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25157			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.46500	101.80753		8.46500	101.78459			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35000	109.14700		2.35000	109.50914			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.50000	98.38568		8.50000	98.36330			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.00000		0.00000	101.06777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.91738			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.74000	105.70048		9.74000	105.67302			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.53186			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.17931			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.23877			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.07500	77.73090		10.07500	77.71015			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.42449			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.64423			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.87839			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.65558			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.31110			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.19741			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.18089			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.13188			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.06432			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.01498			0.00	3,000,000,000	1,500,000,000.00
SY1104	On 30/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.53308			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.88568			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond		0.00000	100.00000		0.00000	99.85278			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	98.83422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.81970			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.82031			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.77103			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70634			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.70654			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	98.71990			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.62452			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.65654			0.00	0	0.00
SY1116	On 22/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.64056			0.00	0	0.00
SY1117	On 21/07/2014	Spot Bond	0.00000	100.00000		0.00000	99.65723			0.00	0	0.00
SY1118	On 25/07/2014	Spot Bond	100.00000	93.83033	100.00000	93.58974				0.00	0	0.00
SY1119	On 29/07/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
SY1120	On 29/07/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.13500	109.41701		7.13500	109.39606			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.92000	102.79856		8.92000	102.77406			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	101.48252	100.00000	101.21546				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	95.16888	100.00000	94.92423				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	28.27458	100.00000	28.20609				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.25855			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07227			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.71208			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.53483			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.68930			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.18663			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	97.98350			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	97.47635			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	97.31615			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.12733			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.92500		105.14654		7.92500	105.12397			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.34054			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.37809			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.54087		7.83000	103.51889			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.31989			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.36682			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.15479			0.00	0	70,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.31989			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.36682			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		80.70674		7.16000	103.21831			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45876			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45126			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.63128			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60692			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.34220			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.25815			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.31801			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.37809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.94705		8.73000	103.82444			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.31238			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.36682			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.02000	93.38710		9.02000	100.85458			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.44568			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.51900			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.46251			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.44188			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.59439			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.62753			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.62004			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.72835			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.21144			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.21891			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.42819			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38101			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.92967		101.06155	6.91253			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.31238			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.59540			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.48128			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.55630			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.34967			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72248			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37159			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.35276			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.37159			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.38101			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34146			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37159			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47518			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.47518			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47518			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62580			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66344			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.61639			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36858			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.41554			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.39676			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		8.17500	104.94590		8.17500	104.92293			189,660,000,000.00	23,200,000	1,283,400,000.00
TL20	On 22/02/2020	Spot Bond		9.95500	85.57482		9.95500	85.52215			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.12500	104.44778		8.12500	104.42518			0.00	0	21,670,700,000.00
TN20	On 17/09/2020	Spot Bond		9.22500	108.92372		9.22500	108.89702			798,820,425,000.00	86,593,000	9,359,100,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.83303		100.00000	0.83040			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.46000	109.81209		9.46000	109.78451			1,513,600,000,000.00	160,000,000	10,360,000,000.00
TN25	On 19/08/2025	Spot Bond		9.54000	103.17141		9.54000	103.14485			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond		9.57000	96.14608		9.57000	96.12167			1,445,003,010,000.00	150,993,000	2,349,496,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.00956			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.81231			0.00	36,000,000	1,536,000,000.00
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.92308			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.91041			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.93419			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.93661			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.05378			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.29660			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.06417			0.00	5,800,000,000	2,900,000,000.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.87351			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.87069			0.00	0	0.00
TPDA04	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.81942			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.80699			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.02678		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.02610		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.02586		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.47406			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50396			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.52054			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.52386			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.61641			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.81944			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.51181			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	97.82438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP153		On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	97.62960			0.00	0	0.00
TSP155		On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	99.62780			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	96.59717			0.00	0	0.00
TSP157		On 07/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.34864			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	95.78334			0.00	0	0.00
TSP159		On 21/08/2014	Spot Bond	0.00000	103.45695	0.00000	99.11976			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	95.22451			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	95.37659			0.00	0	0.00
TSP162		On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	98.63200			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	95.19864			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	94.96976			0.00	0	0.00
TSP165		On 16/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.16264			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	94.74369			0.00	0	0.00
TSP167		On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	94.04835			0.00	0	0.00
TSP168		On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	93.76675			0.00	0	0.00
TTO01U		On 28/08/2019	Spot Bond	100.00000	13.02532	100.00000	12.99376			0.00	0	0.00
TWC044		On 15/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.78046			0.00	0	0.00
TWC047		On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.33326			0.00	400,000,000	400,000,000.00
TWC048		On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.26997			0.00	0	0.00
TWC049		On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.26660			0.00	0	0.00
TWC051		On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.24097			0.00	0	0.00
TWC052		On 26/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.12619			0.00	1,700,000,000	1,700,000,000.00
TWC053		On 19/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.76499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC054	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58205				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.42484				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.65493				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	100.00000	0.00000	101.27909				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.58493				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.37500	109.95380	9.37500	109.92643				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.52078				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.83960				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.62500	104.53272	9.62500	104.50602				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.05187				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00010				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.02821				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.06265				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.06416				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00012				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500	110.69606	7.03500	110.67526				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	244.01371	1.16000	243.90118				0.00	0	692,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.99500	102.55391	6.99500	102.53475				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.78500	103.92652	7.78500	103.90495				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.10500	104.38359	8.10500	104.36105				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.43000	103.42773	8.43000	103.40452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	8.51500	103.31144		8.51500	103.28803			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.62500	93.70681		6.62500	93.69022			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	5.96500	94.37078		5.96500	100.00000			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.55500	91.95383		6.55500	91.93763			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94500	97.58409		5.94500	97.56858			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.62500	93.69022		6.62500	93.67335			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.49500	67.97068		7.49500	67.95709			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	40.49710		100.00000	40.42026			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	21.43562		100.00000	21.39495			0.00	0	0.00
Total for j-Bonds :										51,724,152,817,685,000.00	16,365,271,000	33 076 148 500.00
Grand Total:										51,724,153,396,565,100.00	16,365,339,055	33 079 824 394.00