



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: 14/08/2014

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 14/08/2014	Any day expiry		10.52970	10.52970		10.57620	10.57620		9.99	42,118,800.00	4,000	0.00
\$ / R	On 22/08/2014	Any day expiry		10.55830	10.55830		10.58640	10.58640		9.34	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	6.61020	0.00661	8.61990	0.00862	6.610	10.81	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.01510	0.00002	0.04060	0.00004	0.015	24.97	0.00	0	19,547.00
\$ / R	On 25/08/2014	Any day expiry		10.56340	10.56340		10.59170	10.59170		8.98	0.00	0	0.00
\$ / R	On 25/08/2014	Any day expiry	10.67	Call	31.61680	0.03162	42.79760	0.04280	31.617	9.91	0.00	0	3,500.00
\$ / R	On 26/08/2014	Any day expiry		10.56520	10.56520		10.59350	10.59350		9.12	0.00	0	0.00
\$ / R	On 26/08/2014	Any day expiry	10.71	Call	26.82570	0.02683	36.76410	0.03676	26.826	10.27	0.00	0	5,000.00
\$ / R	On 27/08/2014	Any day expiry		10.56690	10.56690		10.59520	10.59520		9.23	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	249.45650	0.24946	228.42910	0.22843	249.457	10.92	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.02230	0.00002	0.02450	0.00002	0.022	28.39	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.56870	10.56870		10.59700	10.59700		9.29	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00040	0.00000	0.00000	0.00000	0.000	27.46	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	32.94050	0.03294	43.77250	0.04377	32.941	10.31	0.00	0	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	6.38870	0.00639	10.37490	0.01037	6.389	11.89	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.57750	10.57750		10.60590	10.60590		9.23	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	250.83440	0.25083	230.51550	0.23052	250.834	10.67	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	16.39200	0.01639	21.71520	0.02172	16.392	11.24	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	338.89200	0.33889	315.81520	0.31582	338.892	11.24	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.58800	10.58800	10.61650	10.61650		9.26	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	55.29870	0.05530	66.86470	0.06686	55.299	10.40	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.60030	10.60030	10.62880	10.62880		9.54	231,966,364.90	21,883	657,477.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02450	0.00002	0.03110	0.00003	0.025	17.72	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.03410	0.00003	0.04310	0.00004	0.034	17.29	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03700	0.00004	0.04670	0.00005	0.037	17.18	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.05630	0.00006	0.07060	0.00007	0.056	16.64	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.35680	0.00136	1.59480	0.00159	1.357	11.89	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	3.15450	0.00315	3.36450	0.00336	3.154	10.19	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	5.89810	0.00590	4.94590	0.00495	5.898	9.78	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	11.74940	0.01175	10.27520	0.01028	11.749	9.74	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	12.63000	0.01263	11.08930	0.01109	12.630	9.73	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	13.56510	0.01357	11.95540	0.01196	13.565	9.73	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	15.60850	0.01561	13.85520	0.01386	15.608	9.72	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	17.89990	0.01790	15.99370	0.01599	17.900	9.71	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	24.84910	0.02485	22.51590	0.02252	24.849	9.68	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	40.29100	0.04029	37.10800	0.03711	40.291	9.64	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	245.41490	0.24541	270.48020	0.27048	245.415	9.64	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	45.11490	0.04511	41.68020	0.04168	45.115	9.64	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	68.84080	0.06884	64.20190	0.06420	68.841	9.60	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	176.26100	0.17626	199.76630	0.19977	176.261	9.59	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	75.96100	0.07596	70.96630	0.07097	75.961	9.59	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	170.00970	0.17001	193.32720	0.19333	170.010	9.58	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	83.58550	0.08359	78.20890	0.07821	83.585	9.58	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	95.98740	0.09599	89.98970	0.08999	95.987	9.56	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	135.20890	0.13521	157.26500	0.15726	135.209	9.55	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	104.90890	0.10491	98.46500	0.09847	104.909	9.55	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	114.36170	0.11436	107.44170	0.10744	114.362	9.54	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	119.58780	0.11959	140.92010	0.14092	119.588	9.54	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	119.28780	0.11929	112.12010	0.11212	119.288	9.54	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	149.97480	0.14997	137.40580	0.13741	149.975	9.84	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	93.40750	0.09341	108.62570	0.10863	93.408	9.97	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	190.71240	0.19071	176.05290	0.17605	190.712	10.21	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	75.43670	0.07544	88.61590	0.08862	75.437	10.33	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	70.24520	0.07025	82.78370	0.08278	70.245	10.45	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	58.79080	0.05879	69.82290	0.06982	58.791	10.76	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	54.76480	0.05476	65.23300	0.06523	54.765	10.88	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	274.46480	0.27446	256.43300	0.25643	274.465	10.88	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	282.55930	0.28256	264.25590	0.26426	282.559	10.94	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	51.02390	0.05102	60.95360	0.06095	51.024	11.00	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	45.90700	0.04591	55.07080	0.05507	45.907	11.18	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	42.80090	0.04280	51.48190	0.05148	42.801	11.30	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	41.33170	0.04133	49.78120	0.04978	41.332	11.36	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	37.24140	0.03724	45.02690	0.04503	37.241	11.55	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	29.30640	0.02931	35.72660	0.03573	29.306	11.97	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	429.00640	0.42901	406.92660	0.40693	429.006	11.97	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	21.02540	0.02103	25.89550	0.02590	21.025	12.58	0.00	0	1,550.00

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	11.11	Call	20.35320		0.02035		25.09170	0.02509	20.353	12.64	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	12.10160		0.01210		15.59700	0.01560	12.102	13.25	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	8.18490		0.00818		10.47860	0.01048	8.185	13.62	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	6.73710		0.00674		8.57650	0.00858	6.737	13.80	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	5.13790		0.00514		6.47290	0.00647	5.138	14.05	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	4.75700		0.00476		5.97190	0.00597	4.757	14.13	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	4.57770		0.00458		5.73620	0.00574	4.578	14.16	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	904.27770		0.90428		876.93620	0.87694	904.278	14.16	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	4.40540		0.00441		5.50950	0.00551	4.405	14.20	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	1.30250		0.00130		1.58630	0.00159	1.303	15.53	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.80030		0.00080		1.00860	0.00101	0.800	16.14	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,400.50030		1.40050		1,372.20860	1.37221	1,400.500	16.14	0.00	0	598.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.35500		0.00036		0.47840	0.00048	0.355	17.24	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.28350		0.00028		0.39010	0.00039	0.284	17.57	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.25400		0.00025		0.35320	0.00035	0.254	17.73	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.22200		0.00022		0.31280	0.00031	0.222	17.94	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.13160		0.00013		0.15670	0.00016	0.132	19.58	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.61270		10.61270		10.64140	10.64140		9.66	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.62000		10.62000		10.64860	10.64860		9.78	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	265.34600		0.26535		248.19550	0.24820	265.346	10.87	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.52290		0.00052		0.50510	0.00051	0.523	21.33	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.62540		10.62540		10.65400	10.65400		9.75	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00990		0.00001		0.01140	0.00001	0.010	18.26	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	58.98720		0.05899		66.99260	0.06699	58.987	11.69	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.64160		10.64160		10.67020	10.67020		10.09	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	129.94690		0.12995		143.00130	0.14300	129.947	10.56	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.67960		10.67960		10.70830	10.70830		10.44	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.18380		0.00018		0.18880	0.00019	0.184	17.67	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	278.85410		0.27885		262.35030	0.26235	278.854	10.91	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	68.31100		0.06831		73.76080	0.07376	68.311	13.02	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	1.86590		0.00187		2.09980	0.00210	1.866	19.16	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.69050		10.69050		10.71920	10.71920		10.47	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	31.00820		0.03101		28.60560	0.02861	31.008	9.57	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	28.56430		0.02856		31.01380	0.03101	28.564	15.85	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.69230		10.69230		10.72110	10.72110		10.48	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	190.78810		0.19079		203.94970	0.20395	190.788	10.71	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	85.41960		0.08542		91.65270	0.09165	85.420	12.76	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.72920		10.72920		10.75810	10.75810		10.59	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	288.08540		0.28809		271.81460	0.27181	288.085	11.01	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.13690		0.00214		2.78760	0.00279	2.137	17.76	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.73480		10.73480		10.76380	10.76380		10.82	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.65350		0.00065		0.65340	0.00065	0.653	17.03	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	113.59730		0.11360		120.58500	0.12059	113.597	12.88	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.75740		10.75740		10.78650	10.78650		10.89	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.75930		10.75930		10.78840	10.78840		10.89	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.76120		10.76120		10.79030	10.79030		10.90	169,467,377.60	15,748	177,198.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	3.67500		0.00368		3.56600	0.00357	3.675	13.36	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	6.73100		0.00673		6.30020	0.00630	6.731	11.76	0.00	0	11,976.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	14.68210	0.01468	13.48490	0.01348	14.682	10.49	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	20.77980	0.02078	19.21760	0.01922	20.780	10.38	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	30.90150	0.03090	28.78370	0.02878	30.902	10.25	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	703.50160	0.70350	729.90510	0.72991	703.502	10.14	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	42.30160	0.04230	39.60510	0.03961	42.302	10.14	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	541.83770	0.54184	564.21870	0.56422	541.838	10.19	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	91.69380	0.09169	84.46280	0.08446	91.694	10.25	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	94.60710	0.09461	87.24900	0.08725	94.607	10.27	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	97.58320	0.09758	90.09560	0.09010	97.583	10.28	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	103.71530	0.10372	95.96990	0.09597	103.715	10.31	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	110.09630	0.11010	102.09000	0.10209	110.096	10.35	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	123.60770	0.12361	115.07690	0.11508	123.608	10.41	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	127.14180	0.12714	118.48150	0.11848	127.142	10.43	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	141.91620	0.14192	0.00000	0.00000	141.916	10.49	425,748.60	3,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	145.76770	0.14577	136.45070	0.13645	145.768	10.51	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	153.66430	0.15366	144.08350	0.14408	153.664	10.54	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	165.98650	0.16599	156.01260	0.15601	165.987	10.58	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	187.79920	0.18780	177.17050	0.17717	187.799	10.66	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	201.64780	0.20165	190.62880	0.19063	201.648	10.71	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	236.15710	0.23616	224.23200	0.22423	236.157	10.82	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	283.07260	0.28307	299.86450	0.29986	283.073	10.87	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	278.43440	0.27843	295.09590	0.29510	278.434	10.89	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	254.66090	0.25466	267.75480	0.26775	254.661	11.10	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	306.18760	0.30619	289.87430	0.28987	306.188	11.18	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	236.89650	0.23690	249.23230	0.24923	236.897	11.29	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	233.50680	0.23351	245.69640	0.24570	233.507	11.33	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	220.46970	0.22047	232.09130	0.23209	220.470	11.49	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	380.02210	0.38002	362.13260	0.36213	380.022	11.60	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	394.09630	0.39410	375.94500	0.37594	394.096	11.68	11,822,889.00	30,000	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	191.28750	0.19129	201.60120	0.20160	191.288	11.87	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	430.08750	0.43009	411.30120	0.41130	430.088	11.87	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	175.89670	0.17590	185.50030	0.18550	175.897	12.11	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	505.23180	0.50523	485.29370	0.48529	505.232	12.26	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	155.43200	0.15543	0.00000	0.00000	155.432	12.46	932,592.00	6,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	584.08690	0.58409	563.13850	0.56314	584.087	12.65	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	120.97050	0.12097	127.82880	0.12783	120.970	13.20	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	112.21400	0.11221	118.54940	0.11855	112.214	13.44	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	99.35930	0.09936	104.93710	0.10494	99.359	13.84	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	87.37220	0.08737	92.23190	0.09223	87.372	14.28	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	85.40440	0.08540	90.14450	0.09014	85.404	14.36	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	84.44230	0.08444	89.12640	0.08913	84.442	14.40	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	56.95670	0.05696	60.34380	0.06034	56.957	15.77	0.00	0	18,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	56.34520	0.05635	59.69360	0.05969	56.345	15.80	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	51.20990	0.05121	54.24910	0.05425	51.210	16.11	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	42.28160	0.04228	44.77400	0.04477	42.282	16.78	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	41.87270	0.04187	44.34060	0.04434	41.873	16.81	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	23.46310	0.02346	24.68470	0.02468	23.463	19.30	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	22.63260	0.02263	23.85070	0.02385	22.633	19.54	0.00	0	7,471.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	20.45510	0.02046	21.66510	0.02167	20.455	20.24	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	20.23950	0.02024	21.44870	0.02145	20.240	20.32	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	4.37730	0.00438	5.15600	0.00516	4.377	23.22	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.76680	10.76680	10.79600	10.79600		10.89	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	293.62340	0.29362	277.72350	0.27772	293.623	11.08	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	17.86680	0.01787	18.98100	0.01898	17.867	22.57	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.78190	10.78190	10.81110	10.81110		11.07	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.29400	0.00129	1.28830	0.00129	1.294	16.67	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	162.67330	0.16267	171.30640	0.17131	162.673	12.59	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.84970	10.84970	10.87920	10.87920		11.26	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.46740	0.00247	2.44460	0.00244	2.467	16.20	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	301.81650	0.30182	288.86260	0.28886	301.817	11.17	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	222.03240	0.22203	231.87200	0.23187	222.032	12.48	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	37.16940	0.03717	38.60160	0.03860	37.169	23.90	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.90280	10.90280	10.93260	10.93260		11.45	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	306.47690	0.30648	293.98460	0.29398	306.477	11.24	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	43.11140	0.04311	48.18010	0.04818	43.111	23.47	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.90470	10.90470	10.93460	10.93460		11.45	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.76020	0.00376	3.75650	0.00376	3.760	16.00	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	284.49170	0.28449	296.43740	0.29644	284.492	12.26	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.93940	10.93940	10.96950	10.96950		11.65	22,316,376.00	2,040	22,702.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	74.79440	0.07479	71.83710	0.07184	74.794	10.68	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	116.74440	0.11674	111.51110	0.11151	116.744	10.49	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	175.88080	0.17588	168.00340	0.16800	175.881	10.67	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	283.98390	0.28398	272.27920	0.27228	283.984	11.20	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	304.68260	0.30468	292.32950	0.29233	304.683	11.29	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	365.32430	0.36532	351.20420	0.35120	365.324	11.54	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	153.94360	0.15394	160.92820	0.16093	153.944	14.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	99.76530	0.09977	104.61850	0.10462	99.765	16.66	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	76.72750	0.07673	80.61560	0.08062	76.728	17.91	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	69.13030	0.06913	73.10630	0.07311	69.130	23.17	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			10.96070	10.96070	10.99080	10.99080		11.68	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	312.00260	0.31200	299.76120	0.29976	312.003	11.36	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	46.10880	0.04611	50.25400	0.05025	46.109	23.22	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.02240	11.02240	11.05290	11.05290		11.84	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	314.35140	0.31435	302.21540	0.30222	314.351	11.40	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	49.17270	0.04917	54.51430	0.05451	49.173	22.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.07870	11.07870	11.10970	11.10970		12.03	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	317.65790	0.31766	305.23530	0.30524	317.658	11.48	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	51.16810	0.05117	59.07950	0.05908	51.168	22.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.11030	11.11030	11.14140	11.14140		12.21	0.00	0	15,848.00
\$ / R	On 26/06/2015	Any day expiry			11.13800	11.13800	11.16920	11.16920		12.37	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	320.32050	0.32032	308.62380	0.30862	320.320	11.55	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	54.55180	0.05455	57.93030	0.05793	54.552	22.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.20310	11.20310	11.23460	11.23460		12.54	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	322.23630	0.32224	308.91810	0.30892	322.236	11.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	62.12650	0.06213	68.37050	0.06837	62.126	22.73	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.26250	11.26250	11.29430	11.29430		12.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	323.46970		0.32347		310.05300	0.31005	323.470	11.67	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	65.23420		0.06523		68.24500	0.06824	65.234	22.77	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.30210		11.30210		11.33380	11.33380		12.88	16,953,150.00	1,500	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	233.56500		0.23357		225.39280	0.22539	233.565	11.53	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	248.78070		0.24878		254.82900	0.25483	248.781	16.95	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.33300		11.33300		11.36460	11.36460		13.02	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	322.90890		0.32291		316.01540	0.31602	322.909	11.74	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	68.11940		0.06812		75.35420	0.07535	68.119	22.55	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.39910		11.39910		11.43050	11.43050		13.18	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	326.73750		0.32674		316.02870	0.31603	326.738	11.89	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	72.00200		0.07200		78.97240	0.07897	72.002	22.19	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.46070		11.46070		11.49200	11.49200		13.31	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	329.16260		0.32916		317.71380	0.31771	329.163	12.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	68.23740		0.06824		72.46140	0.07246	68.237	22.14	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.50260		11.50260		11.53370	11.53370		13.42	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	919.94230		0.91994		935.92130	0.93592	919.942	12.31	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.51800		11.51800		11.54910	11.54910		13.42	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	330.20770		0.33021		316.66390	0.31666	330.208	12.08	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	63.48270		0.06348		67.84690	0.06785	63.483	21.95	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.60030		10.60030		10.62880	10.62880		9.53	318,009.00	30	1,208.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.76120		10.76120		10.79030	10.79030		10.90	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	28,768.07790		0.28768		30,469.15830	0.30469	28,768.078	10.85	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			10.93940		10.93940		10.96950	10.96950		11.65	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.68590		17.68590		17.74150	17.74150		9.52	14,962,271.40	846	59,481.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	3.89630		0.00390		3.83300	0.00383	3.896	11.27	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	50.97450		0.05097		45.28320	0.04528	50.974	10.22	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	81.02710		0.08103		72.28210	0.07228	81.027	10.01	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	161.27210		0.16127		144.98200	0.14498	161.272	9.66	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	182.71020		0.18271		164.53960	0.16454	182.710	9.59	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	8.41690		0.00842		9.87870	0.00988	8.417	13.03	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	4.13060		0.00413		5.10560	0.00511	4.131	14.64	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	3.78940		0.00379		4.83550	0.00484	3.789	14.73	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	2.24980		0.00225		3.23780	0.00324	2.250	15.15	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.93900		17.93900		17.99650	17.99650		10.93	1,076,340.00	60	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	831.30430		0.83130		789.42880	0.78943	831.304	12.04	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.06240		18.06240		18.12080	18.12080		11.08	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	631.81320		0.63181		596.70000	0.59670	631.813	11.40	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	823.67470		0.82367		784.52820	0.78453	823.675	11.92	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	919.03130		0.91903		878.24500	0.87825	919.031	12.16	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	54.75940		0.05476		57.98930	0.05799	54.759	15.07	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	33.02400		0.03302		33.19160	0.03319	33.024	15.69	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	33.07090		0.03307		33.24050	0.03324	33.071	15.76	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.21520		18.21520		18.27490	18.27490		11.51	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.47440		18.47440		18.53590	18.53590		12.07	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10351		0.10351		0.10386	0.10386		9.92	0.00	0	2,759.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10515	0.10515		0.10550	0.10550		14.00	0.00	0	17,859.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10700	0.10700		0.10736	0.10736		14.43	0.00	0	50.00
€ / R	On 15/09/2014		Foreign Exchange Future	14.18810	14.18810		14.22270	14.22270		9.46	1,901,205.40	134	65,076.00
€ / R	On 15/09/2014	13.54	Put	8.79830	0.00880		10.12140	0.01012	8.798	9.73	0.00	0	21,000.00
€ / R	On 15/09/2014	13.85	Put	43.97030	0.04397		42.40470	0.04240	43.970	9.60	0.00	0	21,000.00
€ / R	On 15/09/2014	14.00	Put	82.18510	0.08219		76.29700	0.07630	82.185	9.54	0.00	0	13,000.00
€ / R	On 15/09/2014	14.30	Put	226.00300	0.22600		208.34940	0.20835	226.003	9.75	0.00	0	650.00
€ / R	On 15/09/2014	14.33	Put	246.18560	0.24619		227.64170	0.22764	246.186	9.84	0.00	0	800.00
€ / R	On 15/09/2014	15.71	Call	1.74640	0.00175		2.59530	0.00260	1.746	14.36	0.00	0	49,000.00
€ / R	On 15/09/2014	16.34	Call	0.54890	0.00055		0.79230	0.00079	0.549	16.93	0.00	0	800.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.41000	14.41000		14.44450	14.44450		10.57	720,500.00	50	13,844.00
€ / R	On 12/12/2014	13.50	Put	53.05110	0.05305		51.97510	0.05198	53.051	10.13	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	90.07700	0.09008		83.68880	0.08369	90.077	9.92	0.00	0	650.00
€ / R	On 12/12/2014	16.30	Call	43.65310	0.04365		43.30740	0.04331	43.653	14.90	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.65530	14.65530		14.69110	14.69110		11.17	0.00	0	2,026.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.89350	14.89350		14.93070	14.93070		11.76	0.00	0	150.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	510.47300	510.47300		507.52400	507.52400			0.00	0	0.00
AL12	On 05/02/2015		Index Future	518.69900	518.69900		515.70800	515.70800			0.00	0	0.00
AL12	On 07/05/2015		Index Future	527.92400	527.92400		524.89600	524.89600			0.00	0	0.00
AL37	On 06/11/2014		Index Future	435.14700	435.14700		433.82400	433.82400			0.00	0	0.00
AL37	On 05/02/2015		Index Future	442.15900	442.15900		440.81800	440.81800			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	512.02500	512.02500		509.51700	509.51700			0.00	0	1.00
AL7T	On 05/02/2015		Index Future	520.27600	520.27600		517.73300	517.73300			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	465.69100	465.69100		463.58900	463.58900			0.00	0	586.00
ALBI	On 05/02/2015		Index Future	473.19500	473.19500		471.06300	471.06300			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	481.61100	481.61100		479.45600	479.45600			0.00	0	0.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future	9.85870	9.85870		9.87070	9.87070		8.56	0.00	0	12,990.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	9.94250	9.94250		9.95960	9.95960		9.97	0.00	0	11,093.00
AU\$ / R	On 12/12/2014	9.45	Put	56.63840	0.05664		56.16260	0.05616	56.638	9.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	160.89710	0.16090		157.68570	0.15769	160.897	9.97	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	184.11520	0.18412		194.93210	0.19493	184.115	10.23	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	45.41910	0.04542		49.54390	0.04954	45.419	11.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	41.05850	0.04106		44.89890	0.04490	41.059	12.11	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.04330	10.04330		10.06070	10.06070		10.66	0.00	0	702.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	10.14200	10.14200		10.15990	10.15990		11.24	0.00	0	50.00
CAD/ R	On 15/09/2014		Foreign Exchange Future	9.71680	9.71680		9.72660	9.72660		8.97	0.00	0	100.00
CAD/ R	On 12/12/2014		Foreign Exchange Future	9.84190	9.84190		9.85370	9.85370		10.11	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014		Can-Do Future	7.80450	7.80450		2.85660	2.85660			0.00	0	1,942.00

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 CAFE	On 12/12/2014	Can-Do Future		587.66320	587.66320		607.13400	607.13400			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		670.08560	670.08560		690.29050	690.29050			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		176.86050	176.86050		-165.51230	-165.51230			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		523.73320	523.73320		542.82450	542.82450			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		24.77780	24.77780		31.66990	31.66990			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		27.25210	27.25210		28.64710	28.64710			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.71400	11.71400		11.72290	11.72290		9.79	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.90060	11.90060		11.90900	11.90900		11.11	0.00	0	2,521.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.10930	12.10930		12.11840	12.11840		11.76	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.71930	1.71930		1.72190	1.72190		8.85	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.73450	1.73450		1.73830	1.73830		10.60	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.62980	123.62980		123.92614	123.92614			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.63729	125.63729		125.93970	125.93970			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			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
ES23	On 25/01/2023	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
ES26	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 06/11/2014	Bond Future		9.64174	82.71608		9.70451	82.25494			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.73042	84.04942		9.79511	83.58164			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.79952	81.75524		9.86587	81.28159			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			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
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		464.38600	464.38600		462.36400	462.36400			13,931,580.00	3	388.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 05/02/2015	GOVI	471.86900		471.86900		469.81900	469.81900			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	480.26200		480.26200		478.19000	478.19000			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.80423		117.80423		117.81201	117.81201			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.56295		118.56295		118.57194	118.57194			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 06/11/2014	Bond Future	122.20940		122.20940		122.21671	122.21671			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.89519		122.89519		122.90407	122.90407			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 06/11/2014	Bond Future	121.86573		121.86573		121.59899	121.59899			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.84447		123.84447		123.57440	123.57440			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	129.53483		129.53483		129.54240	129.54240			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.19346		130.19346		130.20234	130.20234			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 06/11/2014	Index Future	219.01600		219.01600		219.21600	219.21600			0.00	0	1,192.00
IGOV	On 05/02/2015	Index Future	222.57200		222.57200		222.77800	222.77800			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.55600		226.55600		226.77300	226.77300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	593.13900		593.13900		593.66800	593.66800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	602.60400		602.60400		603.14300	603.14300			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.73011		144.73011		144.78604	144.78604			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 20/08/2014	Jibar Tradeable Future	6.08000	93.92000			6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.10000	93.90000			6.11000	93.89000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.17000	93.83000			6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.22000	93.78000			6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.29000	93.71000			6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.34000	93.66000			6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.45000	93.55000			6.48000	93.52000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.64000	93.36000			6.70000	93.30000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.83000	93.17000			6.91000	93.09000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.00000	93.00000			7.08000	92.92000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.17000	92.83000			7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.31000	92.69000			7.40000	92.60000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.33850	1.33850			1.33810	1.33810			0.00	0	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.33910	1.33910			1.33870	1.33870			0.00	0	0.00
R157	On 06/11/2014	Bond Future	6.70227	107.58164			6.81310	107.48804		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future	6.80929	109.31590			6.96806	109.22190		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 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 06/11/2014	Bond Future			8.28582		120.80876		8.36927	120.10974		8.89	74,901,431.20	620	56,333.00
R186	On 06/11/2014	Bond Future	7.80	Call	588.38000		0.58838		461.80000	0.46180	588.380	8.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,097.79000		2.09779		1,766.94000	1.76694	2,097.790	8.82	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,184.85000		1.18485		1,450.43000	1.45043	1,184.850	8.90	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	198.43000		0.19843		267.75000	0.26775	198.430	9.19	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.34758		117.45901		8.43394	116.74995		9.59	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,178.01000		1.17801		1,366.80000	1.36680	1,178.010	9.82	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.38860		119.55245		8.47769	118.83428		9.59	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.48459		288.48459		289.05028	289.05028			0.00	0	908.00
R197	On 05/02/2015	Bond Future			287.16594		287.16594		287.74360	287.74360			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 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 06/11/2014	Bond Future			231.72807		231.72807		231.74246	231.74246			0.00	0	47,072.00
R202	On 05/02/2015	Bond Future			232.30188		232.30188		232.31894	232.31894			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 06/11/2014	Bond Future			8.09308		99.47802		8.17702	98.98557		7.48	0.00	0	11,612.00
R2023	On 05/02/2015	Bond Future			8.16284		101.08119		8.25029	100.58181		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.20179		98.95258		8.29247	98.44735		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.22596		100.82929		8.32084	100.31376		7.76	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,399.71000		1.39971		1,549.27000	1.54927	1,399.710	8.08	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.09725		104.20441		7.15809	104.04748		2.63	0.00	0	12,128.00
R203	On 06/11/2014	Bond Future	6.84	Call	248.25000		0.24825		206.21000	0.20621	248.250	2.57	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	379.33000		0.37933		321.55000	0.32155	379.330	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.16628		105.88398		7.23331	105.72559		2.58	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,536.30000		1.53630		1,422.99000	1.42299	1,536.300	2.65	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.15917		103.59922		7.23258	103.44117		2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.73078		96.12755		8.80356	95.54994			0.00	0	4,185.00
R2030	On 05/02/2015	Bond Future			8.79489		93.66967		8.86988	93.08366			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.84361		95.33995		8.92058	94.74643			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.97353		97.82952		9.03589	97.25749			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			9.03605		95.14848		9.10014	94.56832			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.08482		96.84546		9.15044	96.25777			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.42399		105.12152		7.51019	104.81771		3.80	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	159.09000		0.15909		214.81000	0.21481	159.090	3.91	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.49257		102.78005		7.58501	102.47237		3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.51681		104.61138		7.61569	104.30136		3.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.50952		102.55391		7.61716	102.23722		3.74	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	582.06000		0.58206		665.46000	0.66546	582.060	3.88	0.00	0	699.00
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
R2044	On 06/11/2014	Bond Future			9.06688		99.19213		9.12406	98.62764			7,935,370.40	80	253.00
R2044	On 05/02/2015	Bond Future			9.12796		96.40785		9.18670	95.83527			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.17602		98.12726		9.23609	97.54751			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.06816		98.39162		9.12537	97.81422			0.00	0	20,114.00
R2048	On 05/02/2015	Bond Future			9.13094		99.97731		9.18974	99.39156			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.17520		97.32241		9.23529	96.72930			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 06/11/2014	Bond Future			7.68600		100.49523		7.77116	100.14172		4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.75572		98.47325		7.84586	98.11505		5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.79420		100.22823		7.88932	99.86666		5.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,635.05000		1.63505		1,468.32000	1.46832	1,635.050	5.14	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 06/11/2014	Bond Future			7.85432		95.30475		7.94407	94.87687		6.13	0.00	0	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	206.23000		0.20623		277.57000	0.27757	206.230	6.29	0.00	0	1,520.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 05/02/2015	Bond Future			7.92280		96.84102		8.01694	96.40722		6.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.96013		95.16346		8.05855	94.72490		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.97867		96.96902		8.08263	96.52139		6.11	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	993.01000		0.99301		1,117.68000	1.11768	993.010	6.38	0.00	0	198.00
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 06/11/2014	Bond Future			8.89562		75.59268		8.95788	75.12067		13.79	11,716,865.40	155	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	815.59000		0.81559		700.97000	0.70097	815.590	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,479.54000		1.47954		1,299.44000	1.29944	1,479.540	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,198.53000		2.19853		1,961.40000	1.96140	2,198.530	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,403.48000		2.40348		2,152.12000	2.15212	2,403.480	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,618.79000		2.61879		2,353.40000	2.35340	2,618.790	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	939.97000		0.93997		1,093.81000	1.09381	939.970	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	512.70000		0.51270		611.72000	0.61172	512.700	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	416.68000		0.41668		501.27000	0.50127	416.680	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	147.44000		0.14744		184.47000	0.18447	147.440	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	126.90000		0.12690		159.64000	0.15964	126.900	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	107.82000		0.10782		136.48000	0.13648	107.820	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.95433		76.81128		9.01822	76.33246		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.99729		75.02929		9.06260	74.54423		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.03151		76.45342		9.09865	75.95858		14.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,053.11000		2.05311		2,194.83000	2.19483	2,053.110	15.31	0.00	0	2,914.00
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 06/11/2014	Bond Future			172.20595		172.20595		172.61692	172.61692			0.00	0	602.00
R210	On 05/02/2015	Bond Future			175.00201		175.00201		175.42157	175.42157			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 06/11/2014	Bond Future			132.22972		132.22972		132.24132	132.24132			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			132.77468		132.77468		132.78777	132.78777			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 06/11/2014	Bond Future			137.01553		137.01553		137.21016	137.21016			0.00	0	18,159.00
R212	On 05/02/2015	Bond Future			137.48188		137.48188		137.68096	137.68096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212		On 31/01/2022	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213		On 06/11/2014	Bond Future	8.74534	86.36160		8.81289	85.84647		12.00	0.00	0	29,313.00
R213		On 05/02/2015	Bond Future	8.80952	87.75336		8.87903	87.23081		12.54	0.00	0	0.00
R213		On 07/05/2015	Bond Future	8.85257	85.76774		8.92377	85.23845		13.20	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 06/11/2014	Bond Future	8.98591	76.35217		9.04302	75.90074		14.41	0.00	0	6,057.00
R214	9.20	Call	3,041.12000	3.04112		2,772.70000	2.77270		3,041.120	14.55	0.00	0	2,500.00
R214	9.80	Put	328.86000	0.32886		393.26000	0.39326		328.860	14.96	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future	9.04614	77.58268		9.10477	77.12471		15.08	0.00	0	0.00
R214		On 07/05/2015	Bond Future	9.08804	75.66946		9.14791	75.20566		15.94	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 15/09/2014	Foreign Exchange Future	20,689.56000	20,689.56000		20,739.23000	20,739.23000			0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future	4.88950	4.88950		4.89590	4.89590		5.04	0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future	4.86710	4.86710		4.87270	4.87270		7.87	0.00	0	0.00

Total for Derivatives : **623,466,870.90** **86,149** **3 717 445.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83039			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond	7.20500	104.42206		7.20500	104.40199			0.00	0	0.00
AA04		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08582			0.00	0	30,000,000.00
AA05		On 22/03/2019	Spot Bond	8.61500	106.20543		8.61500	106.18109			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	100.65056			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.33500	103.99952		9.33500	103.97359			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.85370			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.93729			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.48000	97.93287		9.48000	97.90823		30,523,704,000,000.00	3,219,800,000	1,609,900,000.00	
AB06		On 27/03/2015	Spot Bond	7.30500	103.64243		7.30500	103.62222			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.29446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.67000	106.80169		8.67000	106.77707			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.51000	138.79587		1.51000	138.78193			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.33000	127.46289		2.33000	271.35729			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.52204			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.85005			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21652			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.26723			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.30088			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.80591			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88708			0.00	1,800,000,000	1,800,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.72732			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.03000	131.27042		3.03000	131.25195			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.26000	119.00148		4.26000	118.98075			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.01000	103.39064		5.01000	103.37063			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	63.96335		100.00000	63.80840			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	171.53487		2.07000	171.51509			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.62002		2.76000	161.59839			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.10000	173.43535		2.10000	173.41521			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.72845		1.84000	183.70839			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06625	76.53932		8.06625	76.52305			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.06625	76.53932		8.06625	76.52305			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	92.25000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.57000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	89.88000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	89.27000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.76954				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.65141				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	88.92000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.23500	101.87109	7.23500	101.85139				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	88.92000				0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.05000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.31000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96590				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.49500	111.82822	7.49500	111.80586				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.66018				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	86.57000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.30000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000	94.20418	2.65000	106.36837				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000	102.03268	2.51000	158.27600				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.15843	2.44000	209.39597				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	85.75000				0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.71000	92.41959	9.71000	92.39578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	103.02629			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.33500			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		107.86931		9.63000	107.84159			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.70500		107.31307		9.70500	107.28528			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.04000		91.36990		9.04000	91.34783			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.80000		106.61440		9.80000	106.58653			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.41603			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.36621			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.22000		109.20606		8.22000	109.18216			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.04500		105.27068		9.04500	105.24525			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
ABS5	On 01/05/2015	Spot Bond	7.15500	103.23302		7.15500	103.21330			0.00	0	532,980,000.00
ABS6	On 01/06/2020	Spot Bond	8.96000	98.37464		8.96000	98.35109			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.92500	96.02675		9.92500	96.00147			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.85500	106.14360		7.85500	106.12138			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.14000	217.27610		2.14000	275.25656			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.45000	125.91979		1.45000	128.71562			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000	128.23320		2.11000	130.79384			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00468		100.00000	0.00466			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	63.64116		100.00000	63.48698			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.65500	107.54781		11.65500	107.51471			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94792			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.06960		100.00000	4.05974			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94658			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92766			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	24.25672		100.00000	24.19796			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94926			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.67866		11.00000	64.66017			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	24.25672		100.00000	24.19796			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	101.33340			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.46645			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.31415			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33180			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38763			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38763			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39006			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.49411			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39006			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38522			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.87546			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.51072			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10299			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29013			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.32998			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.34598			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.31392			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.24199			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.48000	103.70335		9.48000	103.75577			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.45531			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.12765			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	84.67488			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	164.92759			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.00033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.27397				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.84220				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.23387				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.22425				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.28614				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.63849				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.28487				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.97442				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93897				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.38608				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	103.03948				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.71292				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.27880				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.50311				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12494				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.09763				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15065				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25013				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.19394				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.12976				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.14744				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.20700	10.23000	104.17876				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16493			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13780			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.09463			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.55500	102.51286		9.55500	102.48672			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24525			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.02313		1.75000	115.09094			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43083			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14886			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21861			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25841			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17879			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.25046			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.72880			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.19434			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.07681			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.16445			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.40855			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.25046			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21709			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28512			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30596			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.71178			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.98711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.31086		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.31086		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38566		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.22657		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38962		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.57955		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.38566		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.77537		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.33814		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.32206		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	118.07306		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	119.77652		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.14692		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.13575		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	99.96397		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.16604		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.17082		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.21861		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.14851		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.14692		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.25956		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.15534		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38676		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.37493		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87725			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.27397			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.42295			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.45437		100.00000	13.42177			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93914			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.93299			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.92889			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62078			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.68361			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.76725			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.59500			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.00500	99.99895		8.00500	99.97751			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.76918			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.89634			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.53500	103.81670		8.53500	103.79312			12,802,500,000.00	1,500,000	1,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000	116.85453		9.40000	116.82521			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	91.40504		100.00000	91.18372			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.30500	109.94437		7.30500	109.92293			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.35643		100.00000	86.15745			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.45000	100.77646		9.45000	100.75118			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.95386		100.00000	14.92077			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.14500	101.06840		10.14500	101.04123			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	163.08253		2.76000	163.06069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42567			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27023			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.33063			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65654			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	101.20507			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.71702			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06903			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	101.17879			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53149			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.71102			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	98.27500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.51739			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	93.45182			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.12407		2.69000	289.24194			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	91.17210			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	100.00000	29.76158		100.00000	29.72854			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.00661			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	100.00000		13.24207	100.00000	13.22737				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.26247				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.06719				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.05122				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.99687				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.02500		106.34596	9.02500	106.32031				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.99081				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.43990				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.79674				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	102.04709				0.00	0	200,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	102.35784				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.61500		101.67660	9.61500	101.65052				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.46000		108.85790	7.46000	108.83612				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		34.57144	100.00000	34.41941				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.06152				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.96604				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.67500		103.40827	7.67500	103.38672				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.82000		106.75336	8.82000	106.72819				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.06246		103.86616	11.06246	102.91231				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.07337		101.97081	11.07337	101.76925				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.10691		101.90091	11.10691	101.73135				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.39431				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.14045		101.76087	11.14045	101.66716				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	11.85882	101.38711		11.85882	101.35211			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.42750			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.42750			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.42757			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31246	101.03786		11.31246	101.21293			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.24851	102.82685		11.24851	101.73843			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07337	101.97081		11.07337	101.76925			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.14890	102.11267		11.14890	101.89782			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.31279	96.73730		10.31279	101.45634			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.35455			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33536			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33536			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.26324			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.94261			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.01115	100.29406		11.01115	100.70328			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.59500	100.37202		11.59500	100.24987			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.52000	70.21003		11.52000	98.00122			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94257			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.22856			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	90.28398		9.28000	101.22903			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31571			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.42500	68.81319		11.42500	97.60181			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.27636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30914			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.30914			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.81543			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.26061			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.32772			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.11966			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.94263			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.32772			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.26324			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.28162			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.32782			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95618			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.06246	104.21125		14.06246	103.29344			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.25873	102.24922		15.25873	102.23980			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.13359	102.12579		14.13359	102.01565			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.73366			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.73366			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.73366			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.79868			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.50547			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	19.38317		100.00000	19.34640			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.09977		100.00000	21.04866			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.20317		100.00000	19.15664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.85381	100.00000	11.82509				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.85381	100.00000	11.82509				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.33181	100.00000	14.29710				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.41827	100.00000	12.38819				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.53374				0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.52160				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.71511				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.76069				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.07151	100.00000	8.05197				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.07151	100.00000	8.05197				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	66.66667	100.00000	99.72678				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	95.54974	100.00000	95.30026				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000	104.05192	2.04000	178.01299				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.32000	93.96028	8.32000	147.04188				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.32000	95.26632	8.32000	147.40002				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.70500	98.08717	8.70500	98.06434				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.48978				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.17691				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.02500	100.00389	8.02500	99.98251				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.62180				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.55570				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.56706				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.60489				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64268			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74806			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.49975		100.00000	22.44524			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35339			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37131			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.37899			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.38154			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.41222			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45305			0.00	0	71,700,000.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.08891		100.00000	14.05478			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.08891		100.00000	14.05478			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16740			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26034			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28568			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.37000	104.72030		8.37000	104.69696			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36168			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49663			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.05678		100.00000	10.03242			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.05678		100.00000	10.03242			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.61142			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92945			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.72500	66.50723		8.72500	101.67367			0.00	0	1,500,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.70201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.97275			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.51369			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94953			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.94080			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94555			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94284			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.93792			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.91740			0.00	0	71,700,000.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.88818			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	63.50440		100.00000	63.35055			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.54902			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56526			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.79499		100.00000	19.74704			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21963			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.97972			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.49500	104.88470		7.49500	104.86350			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.47000	113.15560		9.47000	113.12716			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.58531			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12000	105.14962		9.12000	105.12414			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.33500	105.04478		11.33500	105.01332			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.46486			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.58500	100.43160		11.58500	100.40087			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12239			0.00	15,000,000,000	10,053,610,000.00
CBL16	On 18/05/2017	Spot Bond	9.36000	102.54860		9.36000	102.52311			0.00	0	692,233,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.80779			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.02500		96.32648		12.02500	96.29542			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.07368			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.73066			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.22904			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.36500		94.50542		10.36500	94.47947			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15000		115.83428		10.15000	115.80294			7,105,000,000.00	700,000	700,000.00
CCT02	On 12/06/2024	Spot Bond	10.00000		112.07684		10.00000	112.04697			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.33000		116.88052		9.33000	116.85155			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.11912			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.72000		105.15727		11.72000	105.12473			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.09924			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.28267			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.49747			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72146			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.15490			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.80250			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.80232			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12898			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.17517			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.22839			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92957			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.93032			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92639		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.08774		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.27408		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.15563		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	62.21200		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	101.32191	10.11000	101.29475		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.82995		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	118.92688	2.76000	118.91086		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	115.98466	3.14000	118.72552		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	103.85086	8.25000	103.82806		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	125.88046	3.10000	120.15128		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.50547	2.40000	119.79559		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.80909		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75303		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.65524		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.55500	102.79927	8.55500	102.77574		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.84509		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83329		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.57391		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58662		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.60500	102.91526	8.60500	102.89157		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.60500	102.91526	8.60500	102.89157		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.65500	101.71330	8.65500	101.68976		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.30616			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44405			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.78824			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.78824			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.07637			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32476			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86399			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.85504			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.87387		9.35000	99.84865			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.87387		9.35000	99.84865			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86392			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86354			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.41544			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30089			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30089			0.00	5,000,000,000	2,500,000,000.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30089			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30089			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30089			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.37357			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.57754			0.00	1,100,000,000	550,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.69434			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.69434			0.00	1,200,000,000	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69434			0.00	1,200,000,000	600,000,000.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69434			0.00	1,571,800,000	785,900,000.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58441			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.35500	104.89364		9.35500	104.86758			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.91653			0.00	1,100,000,000	550,000,000.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.49061			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.62171			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61402			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66937			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.92187			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.83575			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86774			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.08105			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.58162			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.41378			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24414			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16285			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.56204			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.21778			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50199			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25422			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.88154			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.23984			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.01245			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.39757			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14232			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14232			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13187			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.80579			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.60015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.09421			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.99000	94.75507		10.99000	94.72752			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.51000	96.38495		11.51000	96.35565			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07923			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.40473			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.09211			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51906			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.40438			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.59950		8.80500	102.60909			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.52438		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	114.70200		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.28547		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.30934		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.40155		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.33830		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88280		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.88280		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	104.76358		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.46657		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07923		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	104.88795		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	104.88999		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.44226		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.63482		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08582		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.87080		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.53043		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.16174		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.35705		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.43780		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.14278		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05289		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.41881		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.78816			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.86111			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
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.39306			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.51573			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.11184			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.13341		10.55000	104.19237			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.17000	103.43386		10.17000	106.48798			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	103.12126			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.29038			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.31000	105.11647		12.31000	108.86760			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.30301			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.34000	102.46375		12.34000	102.29718			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.77000	102.38555		10.77000	102.23973			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.30301			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.45713			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.49684			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.37453			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.67934			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.22657			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12792			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.66500	104.89862		9.66500	104.73373			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36182			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.40939		10.55000	104.30888			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.23661		11.00000	98.58074			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.54062			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.64746			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53848			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.10000	102.33348		12.10000	101.82533			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.68470			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.44485			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.46364			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.29322			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.00666		7.01000	39.61812			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	158.58761			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.70500	98.08717		8.70500	136.88598			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.32000	33.48300		8.32000	147.04188			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.32000	33.90350		8.32000	147.40002			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.80567			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.73560			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83980			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.83980			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.32217			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.23236			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.25046			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51906			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.13257			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.19472			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.18675			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.64280			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.81681			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.75455			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.15500		110.13921		9.15500	107.72690			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.77000		102.55003		8.77000	102.52599			0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.27500		113.46622		10.27500	113.43516			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.45500		104.93275		8.45500	104.90901			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.86500		108.70494		9.86500	108.67650			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.95000		103.36507		9.95000	103.33766			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.30000		96.71970		10.30000	96.69316			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.05000		97.90518		11.05000	97.87641			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.05000		90.78198		11.05000	90.75530			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.75235			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.79736			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.56035			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.78313			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.34181			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.18500		100.13914		11.18500	100.36215			1,118,500,000,000.00	100,000,000	28,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.23058		100.00000	13.19853			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.37273		100.00000	4.35110			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		12.85649		100.00000	12.78942			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.44174			0.00	0	850,000,000.00
DENG44	On 29/09/2017	Spot Bond	8.09500		99.31602		8.09500	99.29460			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.87916			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.24496			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.94817			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		81.01864		100.00000	80.84515			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.39325			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.36300			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.64432			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.24850			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.06891			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.63164			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.87631			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.60080			0.00	0	100,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.33691			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.86500		102.33987		8.86500	102.31562			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.33500		115.48937		7.33500	115.46665		1,467,733,500,000.00		200,100,000	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.55500		104.14639		8.55500	104.12268		5,133,000,000.00		600,000	1,420,000,000.00
DV23	On 27/02/2023	Spot Bond	9.05000		105.34409		9.05000	105.31833		13,757,810,905,000.00		1,520,200,100	4,370,000,000.00
DV24	On 18/02/2024	Spot Bond	9.15000		103.40421		9.15000	103.37907		7,320,000,000.00		800,000	800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.69500		103.14536		9.69500	103.11883			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.20614			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.91433			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.93484			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.82933			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.12734			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.08811			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.15000		125.48553		8.15000	125.45830			82,478,000,000.00	10,120,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.82077			0.00	0	400,000,000.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		102.91216		0.10000	134.96135			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.99000		123.36862		1.97000	123.63971			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.96000		111.27414		1.96000	111.26168			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.09500		109.35405		2.09500	109.34140			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.18000		101.14887		2.18000	101.13690			61,040,000,000,000.00	28,000,000,000	36,800,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.76500		104.13848		9.76500	104.11150			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.61500		109.96331		9.61500	109.93525			7,692,000,000.00	800,000	800,000.00
EMM03	On 04/05/2024	Spot Bond	10.10000		102.58711		10.10000	102.55965			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.38500		93.43673		10.38500	96.81476			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.47000		105.06752		10.47000	104.45930			0.00	0	4,666,666,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05275			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.79062			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.17339			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18825			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.98149			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	89.43148		100.00000	89.22007			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	63.64140		100.00000	63.44271			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000	66.66670		100.00000	66.66670			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	83.40694		100.00000	83.22282		1,300,000,000,000,000.00	13,000,000,000	13,000,000,000.00	
EQ212U	On 12/02/2015	Spot Bond	100.00000	72.14137		100.00000	72.00852		500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
EQS01	On 18/11/2014	Spot Bond	3.00000	131.29734		3.00000	131.27888			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.51500	102.81366		11.51500	102.78239			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.32951			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48169			0.00	0	630,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.25463			0.00	6,400,000,000	3,200,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.00500	99.06517		10.00500	99.03875			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.93929			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.74141			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	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
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.47704			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500		104.41560		6.95500	104.39610			10,432,500,000,000.00	1,500,000,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.89500		107.28282		7.89500	107.26012			642,455,625,000.00	81,375,000	10,692,375,000.00
ES23	On 25/01/2023	Spot Bond	8.62000		108.81815		8.62000	108.79319			30,609,620,000,000.00	3,551,000,000	7,454,523,200.00
ES26	On 02/04/2026	Spot Bond	8.93000		95.25360		8.93000	95.23088			103,588,000,000.00	11,600,000	9,972,033,400.00
ES33	On 15/09/2033	Spot Bond	9.55500		85.30760		9.61500	84.83836			95,574,843,000,000.00	10,002,600,000	22,617,600,000.00
ES42	On 25/04/2042	Spot Bond	9.78000		90.51337		9.78000	90.48975			0.00	0	28,966,666,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.98012			0.00	1,500,000,000	1,500,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.97934			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.86090			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.61165			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05985			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.82176			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.70108			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	102.94137			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.69337		100.00000	10.66747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.40691		100.00000	10.38170			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.12798			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.17659			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.27354			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.37010			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.75500		103.98042		6.75500	103.96129			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.42500		98.11602		9.42500	98.09133			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.22170			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22163			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.50688			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.11049			0.00	700,000,000	740,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.69625			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.72568			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.36500		99.64895		10.36500	100.32478			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.22500		104.50443		11.22500	104.47325			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.94622			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000		129.06703		2.21000	129.91747			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.17000		129.00262		2.17000	274.63643			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36000		102.82132		2.36000	109.28486			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		102.26380		2.49000	158.63461			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.01554		2.33000	212.74437			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.76500		111.54230		7.76500	111.51921			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.85700		62.17853		7.85700	61.51743			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46600		39.78089		9.46600	38.87114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.50226		9.70000	37.56646			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	69.05192		100.00000	68.92091			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	71.43104		100.00000	71.29551			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.06985			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48260			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27413			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40566			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.97998		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38566			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	101.31729			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50701			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	101.36182			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.98391		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	101.45239			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.80577			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.75041			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	15.72202		100.09221	15.68391			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.22975			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.47592			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65863			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.37349			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	101.38956			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.26285			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.29024			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.71085			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.26637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		58.88195		13.22500	58.86113			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.18994			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.19153			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.78702			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.24886			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.60500		94.12415		3.60500	97.36413			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30615			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.30615			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.92971			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07923			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.34776			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.22657			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.19631			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.28723			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.41268			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.13838			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.28407			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.49109			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.63164			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.27752			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.63006			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18197			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.29024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.29024			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.16745			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.92127			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.97491			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17447			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76020			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.36659			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74348			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15645			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72146			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72357			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65492			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.59001			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65492			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58741			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.25145			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.86081		8.75000	100.28265			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.09489			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.45437		100.00000	10.40958			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.53790		100.00000	9.49703			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.18925			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37826			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37028			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.45292			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		116.10998		3.45000	119.58626			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.39593			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.41036			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.43000		107.21131		3.43000	119.74531			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.79000		99.84331		1.79000	127.36100			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.45000		104.57893		3.45000	119.58626			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.77000		101.43965		2.77000	124.75861			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.84000		104.01409		2.84000	131.82865			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51059			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.20987			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.38635			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62347			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.56262			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32683			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32524			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.95446			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12518			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.49601		100.00000	10.47058			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.40073		100.00000	25.33919			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		61.51094		100.00000	61.31890			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.91000		149.51792		4.91000	149.48939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.13850			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.96607			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.14307			0.00	0	50,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.74407			0.00	0	1,200,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.10377			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.41789			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.08279			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.84915		2.18800	97.84287			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		99.31969		2.52000	130.09692			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.53507			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.75470		10.38000	100.72665			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.75470		10.38000	100.72665			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.32281			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.43336			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.73065		2.66000	105.00502			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		203.03673		2.64000	203.47196			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.58317		2.63000	105.56944			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73815			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.16863		2.67000	202.60118			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.49459			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000		108.28275		2.46000	108.26917			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		103.90080		2.72000	103.88705			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.86936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	55.84000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.19811			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.68000	124.17109		2.68000	264.34683			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.18000	128.90574		2.18000	274.43010			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.90000	122.15433		2.90000	260.05184			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.58000	101.28647		2.58000	126.73229			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.42525			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.11000	130.80902		2.11000	126.79460			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60419			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85178			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.28204			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.50000	104.78657		2.50000	104.77331			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	20.12063		104.97509	20.06973			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.44232		101.07593	24.38254			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.35883		100.44759	16.31905			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	22.75040		100.76967	22.69490			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.16000	114.68791		2.16000	114.67440			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		2.32000	97.14874		2.32000	109.69412			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.52793			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.35000	96.87684		2.35000	109.38702			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.88710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond	2.38000		126.98626		2.38000	342.52360			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.20076			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.72888			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.56083			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.81955			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.91500		104.03084		5.91500	104.01401			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.72500		104.86336		6.72500	104.84452			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500		104.18627		7.58500	104.16519			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94000		105.11699		7.94000	105.09476			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.19500		110.77285		8.19500	110.74855			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.74000		103.39834		8.74000	103.37431			8,477,800,000,000.00	970,000,000	1,255,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.92500		102.51832		8.92500	102.49386			4,759,998,810,000.00	533,333,200	266,666,600.00
FRX23	On 28/02/2023	Spot Bond	9.44000		93.86326		9.44000	93.83974			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.57000		109.65274		9.57000	109.62474			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.87000		99.82469		9.87000	101.00439			5,922,000,000,000.00	600,000,000	1,100,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.19500		94.45248		10.19500	94.42653			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.44000		80.41522		10.44000	80.39286			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	101.03324			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.07344			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.08950			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12962			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.19383			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.24197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.45044			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.96755			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.96576			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.96402			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.96368			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.96254			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.96089			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.95951			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.95345			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.98314			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25016			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.17000	104.07225		9.17000	104.04676			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
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.23792			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.81362			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	100.43891			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.44851			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.46706			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.49005			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.52195			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.40582			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.82749			0.00	500,000,000	560,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.64881			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.46988			0.00	0	20,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.78849			0.00	0	5,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35115			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	99.93841			0.00	0	1,000,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.07236			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	1,388,700,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87832			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92308			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.13814			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58130			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.99636			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.30612			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.26996			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.32984			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.35832			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18790			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.57162			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.13233		101.12130		8.13233	94.75086			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.59813			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.48501		101.14804		8.48501	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	100.63220			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.93520		101.18450		8.93520	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	100.67381			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	100.63935			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73630			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.76376			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.22336			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.20000		101.55996		9.20000	101.53515			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.24000		107.48382		8.24000	107.46024			39,140,824,000,000.00	4,750,100,000	2,335,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		131.05755		1.96000	279.01279			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98000		133.74783		1.98000	284.74008			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60500		97.34042		9.60500	97.31560			105,458,097,500,000.00	10,979,500,000	12,602,166,800.00
HWAY35	On 31/07/2035	Spot Bond	9.57500		97.55183		9.57500	97.52704			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		58.36492		100.00000	58.22353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.15229	100.00000	15.11559				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		89.44898	100.00000	89.23448				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		40.64388	100.00000	40.54542				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.74656	100.00000	20.69631				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.73657	100.00000	16.69603				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		61.93909	100.00000	61.78905				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000		116.16479	1.71000	116.15256			13,771,605,042,000.00	8,053,570,200	67,848,465,900.00	
I2038	On 31/01/2038	Spot Bond	1.90000		120.50854	1.90000	120.49524			67,192,360,000.00	35,364,400	60,023,280,100.00	
I2046	On 31/03/2046	Spot Bond	1.95000		121.22521	1.95000	121.21162			31,534,620,000.00	16,171,600	48,251,348,500.00	
I2050	On 31/12/2050	Spot Bond	2.00000		127.73220	2.00000	127.71776			12,060,072,400,000.00	6,030,036,200	29,631,704,400.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	94.95000			0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond	7.65500		105.95247	7.65500	105.93084			0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.89330			0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.95370			0.00	0	0.00	
IBL21	On 15/03/2016	Spot Bond	8.15500		106.00884	8.15500	105.98582			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	8.07000		110.10854	8.07000	110.08487			0.00	0	0.00	
IBL25	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00	
IBL26	On 18/08/2014	Spot Bond	4.76000		117.31165	4.76000	119.05486			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.97500		100.55694	7.97500	100.53557			0.00	0	0.00	
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.25285			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.26791			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.61000		101.01584	1.61000	128.22788			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	2.18000		104.04056	2.18000	130.17968			0.00	0	0.00	
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.19111			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.09668			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.19000	105.08312		8.19000	105.06008			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61351			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.76712			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34990			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.85500	98.24512		8.85500	98.22186			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.92000	93.63714		8.92000	93.61493			0.00	0	1,500,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.43094			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.27000	99.89753		8.27000	99.87541			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.39000	99.13432		9.39000	99.08696			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32373			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.33349			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.91500	99.18858		7.91500	99.16765			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.63500	98.68539		8.63500	98.66273			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.36977			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.01220			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.84000	101.64439		7.84000	101.62315			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.59500	102.30247		8.59500	102.27907			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.80000	102.82541		9.80000	102.79868			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.90945			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.45968			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36796			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.37616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.38421			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00497		100.00000	0.00496			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.59485			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.51668			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.01500		99.54699		9.01500	99.52301			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.65980		5.00000	101.64608			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.65980		5.00000	101.64608			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.25530		5.00000	100.24185			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.65980		5.00000	101.64608			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.71499		4.00000	101.70404			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		32.70625		100.00000	32.55725		1,350,000,000,000,000.00	13,500,000,000	13,500,000,000.00	
IDW02U	On 30/06/2016	Spot Bond	100.00000		32.46597		100.00000	32.31806		2,028,727,550,000,000.00	20,287,275,500	13,687,275,500.00	
IDW03U	On 30/06/2016	Spot Bond	100.00000		32.46597		100.00000	32.31806		1,082,186,920,000,000.00	10,821,869,200	9,498,569,200.00	
IFM01	On 31/03/2016	Spot Bond	9.20000		109.63972		9.20000	109.61277			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.05680			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.05680			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00008			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.55933		100.00000	8.53860			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.09582			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.90500		103.78208		8.90500	103.75751			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.52818			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.16515			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.75066			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		8.65267		100.00000	8.63171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		61.51094	100.00000	61.31890				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		71.01167	100.00000	70.87379				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		81.20000	100.00000	99.72677				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		99.59005	100.00000	99.32305				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		97.75066	100.00000	97.49342				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		95.97798	100.00000	95.72998				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		88.01940	100.00000	87.40816				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		83.91183	100.00000	83.35613				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		98.36066	100.00000	97.56098				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		91.62576	100.00000	91.07046				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		87.87500	100.00000	87.36410				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000		99.88124	6.20000	99.77966				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.64456	6.20000	99.54346				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.16134	6.30000	99.05961				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.04268	6.30000	98.94119				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		98.92430	6.30000	98.82306				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.35000		98.67812	6.35000	98.57658				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.35000		98.55968	6.35000	98.45838				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.19537				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	11.06246	103.10060		11.06246	102.44758			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06246	101.40204		11.06246	101.42003			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.27127			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.93635			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24578			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.44115		6.50000	102.42326			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34591			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.52113			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18795			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61173			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.22545			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.53335			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98738			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.97939			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.22949			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.11666			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.38895			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.49986			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56708			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.48274			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.95676			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.54621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.26324			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.39849			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.97014			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.59970			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.16110			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91855			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67987			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.68935			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.66500	103.37160		8.66500	103.34765			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.92889			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.95240			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.96810			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.56850			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.56500	101.33578		9.56500	101.31006			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.29134			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.67000	106.77829		8.67000	106.75368			0.00	0	802,900,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.81861			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.78154			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.26294			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.80626			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29454			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.83500	103.00459		8.83500	102.98026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.09286			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.70296			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	96.72798		3.27000	123.77769			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000	139.02964		3.67000	139.00763			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.04857			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.83779			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.73707			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.51254			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.15751			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.71000	95.60805		3.71000	96.42758			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.71000	95.52834		3.71000	102.59716			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.61985			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.09196			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16515			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.47500	113.88851		10.47500	113.85692			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.64163			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000	137.50142		3.77000	137.47928			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	81.20003		100.00000	81.20002			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	97.23754		100.00000	96.98299			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	89.85507		100.00000	89.20863			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	82.80773		100.00000	82.26650			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	97.36842		100.00000	96.73203			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	94.50707		100.00000	93.91641			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	84.93962		100.00000	84.17441		1,340,000,000,000,000.00	13,400,000,000	13,400,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV446U	On 13/11/2014	Spot Bond	100.00000		86.85910	100.00000	86.35991				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	101.50054				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.54241				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond	100.00000		97.59358	100.00000	97.33333			1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
IVA436	On 04/09/2014	Spot Bond	6.20000		99.72896	6.20000	99.62769				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.61084	6.20000	99.50981				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.12741	6.30000	99.02575				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.00883	6.30000	98.90741				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.12539				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.05100				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.80225				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.83554				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.96429				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.91693				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.52880				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.67996				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.68471				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.69420				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.65149				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.56783				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39506				0.00	1,933,400,000	966,700,000.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.20010				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.05578			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.85784			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.85936			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.93305			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68936			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.48333			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35187			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	101.11027			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97601			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.00262			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00261			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.19500	106.65882		9.19500	101.18651			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	17.21162		100.00000	17.14691			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.55641		100.00000	10.50999			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56846			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.43500	105.46196		9.43500	100.19718			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40299			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	100.00000	49.62321		100.00000	45.23490			0.00	0	10,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	82.47506		100.00000	82.29339			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.10537			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	86.53346		100.00000	86.33361			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13060			0.00	0	400,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	26.08754		100.00000	26.02435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.34004			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	97.61273		100.00000	97.35450			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	85.13143		100.00000	84.93796			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	73.95398		100.00000	73.81418			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	84.07663		100.00000	83.88812			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	63.54971		100.00000	63.39576			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35113			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40327			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.14142			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00012		100.00000	75.00012			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.91911			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.41031			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.70000	141.27993		8.70000	141.24724			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.37564			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14314			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.80329			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57816			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.35431			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.77000	97.28866		8.77000	97.26598			0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.92000	72.89370		8.92000	98.95186		12,111,576,000,000.00	1,357,800,000	0	678,900,000.00
LGL04	On 14/08/2020	Spot Bond		9.49000	98.66300		9.49000	98.63814			0.00	0	1,100,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.93475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.65500	101.98056		10.65500	101.95164			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11407			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.95778			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.95504			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.95176			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.64518			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.09708			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93519			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.65886			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.88758			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	76.20042		100.00000	76.04167			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.99974			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.97541			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	93.87755		100.00000	93.63868			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	86.90476		100.00000	86.69834		6,000,000,000,000,000.00	60,000,000,000	60,000,000,000.00	
MAQ30U	On 17/09/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506		3,910,000,000,000,000.00	39,100,000,000	35,000,000,000.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.82736			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.81962			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.78899			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.39546			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.88666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.16645			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.17276			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.53375			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11570			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.11468			0.00	0	3,040,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.56126			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.55496			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.18052			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.18988			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.19466			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	82.47090		100.00000	82.28965			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.13934		100.00000	24.08086			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	58.93393		100.00000	58.79116			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.77500	104.04164		8.77500	104.01722			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.66500	103.94904		8.66500	103.92496			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.40494			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.30608			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.63243			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.47668			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.49456			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.58391			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.75396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.79203			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.00500		104.30010		8.00500	104.27773			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.84500		102.88851		8.84500	102.86431			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.69000		102.86164		9.69000	102.83519			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.46000		102.48467		6.46000	102.46691			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.08145			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.12160			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69000		103.89246		9.69000	103.86544			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.65500		104.47145		7.65500	104.45013		10,268,417,000,000.00	1,341,400,000	5,660,700,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.63332			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.93000		101.54636		8.93000	101.52212			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.21827			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.56500		107.67911		9.56500	106.59692			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.90544		100.00000	15.86691			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.98089			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.63000		101.48074		8.63000	101.45731			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.75500		102.29580		7.75500	102.27466			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.57000		104.93281		8.57000	104.90887			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.15503		100.89771	6.14001			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.23732		100.61875	6.22212			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07383			0.00	241,590,000	241,590,000.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.07420			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.08085			0.00	642,342,900	642,342,900.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.08837			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.59750	100.00000	100.00000	0.59605			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.59750	100.00000	100.00000	0.59605			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.16500	96.88192		9.16500	96.85833			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.60500	99.23463		7.60500	99.21451			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.21000	100.62794		9.21000	100.60333			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.50828			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.01500	105.66848		9.01500	105.64317			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.01361			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.50000	105.45583		9.50000	105.42925			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.19622			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.21500	101.73129		9.21500	101.60547			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.79262			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.04312			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69849			0.00	40,000,000	40,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.62901			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04325			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95481			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.00262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.35500	107.72960		7.35500	107.70845			0.00	0	870,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.73313			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.67500	115.95954		8.67500	115.93279			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.87500	34.91929		10.87500	34.90942			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.55500	104.56344		7.55500	104.54226			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90393			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.60928			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.85500	105.99159		7.85500	105.96941			2,178,977,000,000.00	277,400,000	588,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06524			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	100.46549			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.94371			0.00	10,600,000,000	5,300,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87811			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70225			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61296			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.33340			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.52819			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	100.48430			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.40312			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.61805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.10420			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.06047			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.17376			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.10954			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.80861			0.00	1,100,000,000	550,000,000.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.07018			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.05601			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.05521			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.33391			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.22657			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.04500		104.88715		10.04500	107.97022			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.21861			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.08000		103.61819		10.08000	106.73056			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.22657			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.09589			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.09776			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.94484			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	100.00000		0.01383		100.00000	0.01372			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.60500		106.37829		8.60500	106.35394			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.55555			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	103.65526			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.05500		103.43358		10.05500	106.28911			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	104.33128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.70109			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.02000	113.53022		12.02000	113.49422			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.69355			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.40048			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000	167.16544		2.19000	167.14562			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74000	103.42517		8.74000	103.40113			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21234			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.16985			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37000	104.45784		9.37000	104.58771			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.92506			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.11953			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.92939			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92673			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92835			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.57000	104.43285		9.57000	105.67266			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.92678			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92511			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92619			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000	104.40804		9.77000	104.53333			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.92303			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.92403			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.92349			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.90338			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.91001			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.92187			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.53500		115.73952		8.53500	115.71309			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.96500		122.45139		8.96500	122.42221			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500		172.47309		2.08500	172.45313			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.42000		124.61646		9.42000	124.58513			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.39347			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.34326			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.01424			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.12087			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.83002			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.82395			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.90951			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.41192			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.11075		100.00000	19.06446			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		39.75754		100.00000	39.66123			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.88500		105.04541		6.88500	105.02598			0.00	0	800,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.96059		100.00000	21.90739			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		61.62493		100.00000	61.47563			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.14293			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.46461			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.40296			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.33472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.22645			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.39964			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32596			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.93896			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.66500		102.07700		9.66500	101.93866			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.38834			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.39966			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.40475			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.41607			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46468			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.47597			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.37981			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.65500		106.22706		6.65500	106.20778			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.31500		99.53504		6.31500	99.51790			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.12000		40.55501		8.12000	40.54619			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.57000		112.81654		6.65500	112.70509		2,492,809,767,000,000.00	79,423,100,000	78,323,100,000.00	
R158	On 15/09/2015	Spot Bond	6.65500		112.72515		6.65500	112.70509			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.55500		93.31112		6.55500	93.29476			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.65500		118.80076		6.65500	118.77962			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.48500		87.60570		6.48500	87.59051			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.22000		119.14104		8.30000	118.43153		5,105,779,020,000,000.00	21,141,000,000	26,549,300,000.00	
R187P	On 21/12/2026	Spot Bond	8.04000		37.80918		8.04000	37.80104			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.96000		35.30366		7.96000	35.29613			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70500		284.46985		1.68000	284.97870		38,861,447,960,500.00	22,792,638,100	28,571,924,600.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.86000	102.33766	5.94500	102.29237				0.00	0	55,310,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000	228.50304	1.84000	228.47812				1,599,128,176,000.00	869,091,400	45,481,692,300.00
R2023	On 28/02/2023	Spot Bond	8.02000	101.97210	8.10000	101.46922				4,331,823,352,000,000.00	40,127,600,000	60,945,600,000.00
R203	On 15/09/2017	Spot Bond	7.01500	106.87257	7.07000	106.69968				2,280,509,717,200,000.00	25,090,480,000	73,555,700,000.00
R2030	On 31/01/2030	Spot Bond	8.73500	94.23679	8.73500	94.21490				4,044,802,895,000,000.00	63,057,000,000	61,023,222,400.00
R2032	On 31/03/2032	Spot Bond	8.87500	96.98725	8.87500	97.62244				2,020,098,212,500,000.00	27,616,700,000	34,916,700,000.00
R2037	On 31/01/2037	Spot Bond	8.97000	95.92147	8.97000	95.89860				1,479,130,575,000,000.00	64,897,500,000	76,712,500,000.00
R204	On 21/12/2018	Spot Bond	7.34500	103.67033	7.42500	103.35313				1,923,652,562,000,000.00	61,899,600,000	85,564,783,000.00
R2044	On 31/01/2044	Spot Bond	9.06000	97.27298	9.06000	97.24957				1,429,668,000,000,000.00	57,800,000,000	28,800,000,000.00
R2048	On 28/02/2048	Spot Bond	9.06000	100.83742	9.06000	100.81314				3,111,585,426,000,000.00	43,442,100,000	80,394,700,000.00
R207	On 15/01/2020	Spot Bond	7.61000	99.10792	7.69000	98.74249				1,948,460,595,000,000.00	56,039,500,000	20,517,500,000.00
R208	On 31/03/2021	Spot Bond	7.78000	97.34079	7.86500	96.90237				1,082,087,835,200,000.00	39,085,840,000	04,762,199,100.00
R209	On 31/03/2036	Spot Bond	8.83500	77.65254	8.89500	77.17394				4,797,308,698,500,000.00	42,989,100,000	52,339,200,000.00
R210	On 31/03/2028	Spot Bond	1.79000	171.81907	1.77000	172.19493				3,598,658,602,000.00	2,010,423,800	23,901,985,800.00
R211	On 31/01/2017	Spot Bond	0.91000	130.38952	0.91000	130.37861				29,774,108,000.00	32,718,800	78,884,293,700.00
R212	On 31/01/2022	Spot Bond	1.63000	135.10873	1.61000	135.27746				58,947,862,464,000.00	36,164,332,800	21,108,304,000.00
R213	On 28/02/2031	Spot Bond	8.68000	88.66251	8.74500	88.13949				2,003,083,600,000,000.00	30,770,000,000	28,892,931,500.00
R214	On 28/02/2041	Spot Bond	8.98000	78.10190	8.98000	78.08327				3,412,318,282,000,000.00	79,990,900,000	67,636,800,000.00
R226C	On 15/09/2014	Spot Bond	5.91500	99.56436	5.91500	99.54830				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.71500	96.28386	6.71500	96.26658				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.55500	93.31112	6.55500	93.29476				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.47500	90.46010	6.47500	90.44444				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.48500	87.60570	6.48500	87.59051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R326C	On 21/12/2014	Spot Bond		5.95000	98.01868		5.95000	98.00302			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.62500	94.67977		6.62500	94.66291			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.49500	91.79863		6.49500	91.78260			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.47500	88.94291		6.47500	88.92743			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.53500	86.03668		6.53500	86.02156			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.04500	82.15590		7.04500	82.14036			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.09500	79.23257		7.09500	79.21748			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.43000	75.57442		7.43000	75.55936			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.41000	72.92839		7.41000	72.91389			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.39000	70.38858		7.39000	70.37463			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.38000	67.91536		7.38000	67.90192			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.65000	64.51082		7.65000	64.49759			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.63000	62.21010		7.63000	62.19738			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.78500	59.31548		7.78500	59.30311			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.75500	57.21426		7.75500	57.20236			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.72500	55.20343		7.72500	55.19199			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.69500	53.27867		7.69500	53.26768			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.65500	51.47970		7.65500	51.46914			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.61500	49.76068		7.61500	49.75052			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.24000	45.18246		8.24000	45.17250			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.20000	43.56732		8.20000	43.55776			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.16000	42.02610		8.16000	42.01691			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.12000	40.55501		8.12000	40.54619			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.08000	39.15049		8.08000	39.14202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		8.04000	37.80918		8.04000	37.80104			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.00000	36.52791		8.00000	36.52008			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.96000	35.30366		7.96000	35.29613			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85562			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.95700			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.87417			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.74992			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.79126		100.00000	15.75301			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.14908		100.00000	9.12692			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.83289		100.00000	19.78485			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36719			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.36971			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.82825			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.95476			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.57887			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.62490			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.39428			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.62782			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.25684			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.39324			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.78499			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.55944			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.62933			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.44206			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	99.99101			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.47280			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.56761			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50873			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.50873			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.51683			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.69265			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.93634			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.57859		12.35000	102.54520			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.64254			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.31622		100.00000	13.28396			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.73127			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61618			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.48581			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.10083			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.14286			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.73486		100.00000	2.72831			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	14.89720		100.00000	14.86112			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	34.31342		100.00000	34.23029			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.48955		100.00000	12.45929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.92999		100.00000	24.86960			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.03632			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.80259			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.16500		107.19644		9.16500	107.17020			8,248,500,000.00	900,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.35000		93.23732		9.35000	102.74787			4,675,000,000.00	500,000	500,000.00
RW28	On 10/12/2028	Spot Bond	9.89500		87.16487		9.89500	104.55168			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.21374			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.85500		108.57303		7.85500	108.55030			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.85040			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.12000		103.56200		9.12000	103.53678			3,843,168,000,000.00	421,400,000	210,700,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.55272			0.00	1,100,000,000	550,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.32790			0.00	1,100,000,000	550,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.40729			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.55388			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.54403			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.30500		103.95192		7.30500	103.93166			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.92500		101.38546		8.92500	101.36128			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.11500		111.17339		8.11500	111.14936			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.97500		111.32072		7.97500	111.29707			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.90500		111.39451		7.90500	111.37104			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.47000		102.92440		8.47000	102.90120			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.05000		111.24176		8.05000	111.21790			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.01500		111.27860		8.01500	111.25483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.20110			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.36205			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.93800			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.12000		105.71020		8.12000	105.68734			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11034			0.00	2,100,000,000	2,100,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.10380			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.13329			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.01500		107.41692		9.01500	107.39104			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.95000		103.27487		9.95000	103.24761			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.06287			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.31726			0.00	3,000,000,000	3,000,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.11182			0.00	0	50,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.31904			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.51500		103.44065		8.51500	103.41721			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.90588		100.00000	12.87701			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.64000		102.97804		9.64000	102.95125			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.65487			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.15000		99.83253		9.15000	99.80812			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.00000		96.15990		9.00000	96.13691			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.24785			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.95000		100.60983		9.95000	100.58314			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.56500		97.23461		9.56500	97.20992			1,696,831,000,000.00	177,400,000	88,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.70500		107.71339		7.70500	107.69126			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		128.61560		2.21000	273.81221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.55500		102.39024		1.55500	128.39529			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	105.85000			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
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69879			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.71372		100.00000	15.67565			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.56360		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.18000		112.79026		2.18000	126.50859			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.44115		6.50000	102.42326			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34070			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.99029			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.04545			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.10000		100.33533		9.10000	100.31094			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.31589			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.07275			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10454			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.00500			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.42177		100.00000	16.73657			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34827			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		66.01003		100.00000	65.80394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24178			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.73295		100.00000	23.67546			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	26.32156		100.00000	26.23939			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	25.92047		100.00000	25.79852			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.11220			0.00	14,900,000,000	14,900,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12260			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.90500	103.23942		7.90500	103.21767			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.02500	98.12007		9.02500	98.99994		8,665,805,000,000.00		960,200,000	480,100,000.00
SNT01	On 15/09/2017	Spot Bond	8.42000	103.05694		8.42000	103.03385			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94556			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.94258			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.23322			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.94224			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	100.00000	0.02998		100.00000	0.02994			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	100.00000	0.02998		100.00000	0.02994			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.36501			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.17000	103.81897		8.17000	103.79625		6,187,958,000,000.00		757,400,000	378,700,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.71159			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96640			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63256			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.41500	96.89197		9.41500	96.86762			0.00	0	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.64450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.13909			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50051			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.47300	89.42546		9.47300	89.40285			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.53500	89.15136		9.53500	89.12868			0.00	0	0.00
SSN006		On 21/12/2014	Spot Bond	7.19000	101.88629		7.19000	101.86671			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.95000	93.51627		8.95000	93.49402			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27078			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.25000	103.50921		8.25000	103.48648			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.46000	107.87137		2.46000	108.26917			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.37500	99.93066		8.37500	99.90826			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.78165			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.72000	107.20231		9.72000	107.17451			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.45661			0.00	0	0.00
SSN019		On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.12880			0.00	0	0.00
SSN020		On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20447			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.97500	79.40756		9.97500	79.38656			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.57752			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.67324			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.60583			0.00	0	0.00
SY1090		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1094		On 19/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98362			0.00	0	0.00
SY1098		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93448			0.00	0	0.00
SY1101		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1103	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.81941			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.63877			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.62296			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.52407			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07573			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.07573			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.91975			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.95004			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.93334			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.96665			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.86647			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.81637			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	100.00000		0.00000	99.60148			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.69965			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.08269		0.00000	98.09109			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.59691			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.51906			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532		510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
SY1142	On 14/11/2014	Spot Bond		100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
SY1145	On 18/11/2014	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1146	On 16/09/2014	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.11500		110.47084	7.11500	110.44973				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.91000		104.07657	8.91000	104.05178				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		85.71058	100.00000	85.51263				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.37031	100.00000	30.29673				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.56628				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.24719				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.46496				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.96463				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.04133				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.09757				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	98.84270				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.33509				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	98.15379				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.37644				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.90500		101.91576	7.90500	101.89430				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.59583				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.61239				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.67012	7.83000	100.64910				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.58672				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.60743				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.61447				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.58672		0.00		0	0.00	
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.60743		0.00		0	0.00	
TH10A9	On 18/07/2017	Spot Bond	7.16000	81.47066	7.16000	100.59437		0.00		0	0.00	
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.64796		0.00		0	0.00	
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.64466		0.00		0	0.00	
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.72390		0.00		0	107,500,000.00	
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.71318		0.00		0	0.00	
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.03504		0.00		0	0.00	
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99840		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.58589		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.61239		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.74580	8.73000	100.62890		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.58340		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.60743		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.89500	93.64293	8.89500	98.32887		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.57842		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.60743		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.64961		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.64052		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.63721		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.72225		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.71896		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.69009		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.97802		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.98129			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.96497			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62084			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.24001		101.06155	6.22475			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.58340			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.73698			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.65789			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.69091			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.03829			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.96871			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60825			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61664			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60825			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.61664			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.62084			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.60322			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61664			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66275			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.66275			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66275			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72973			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.74647			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05912			0.00	0	71,700,000.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.07989			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.07158			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.55500		106.50026		7.55500	106.47867			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.69000		87.64744		9.69000	87.59480			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000		106.17713		7.91000	106.15476		6,832,922,194,000.00		863,833,400	24,791,733,400.00
TN20	On 17/09/2020	Spot Bond	9.21500		110.28705		9.21500	110.26006		10,951,106,000,000.00		1,188,400,000	14,125,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.72855		100.00000	0.72628			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.42000		111.42796		9.42000	111.40009			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64000		99.06328		9.64000	99.03751			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.66500		96.67379		9.66500	96.64899		9,665,000,000.00		1,000,000	12,419,500,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.80285			0.00	0	20,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.01682			0.00	0	1,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.05657			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.05815			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.05824			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.06571			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.08134			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	100.00000		0.01360		100.00000	0.01354		4,300,000,000,000,000.00		43,000,000,000	25,000,000,000.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.97202			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.78440			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.80151			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.66682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.71450			0.00	0	2,000,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.67927		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.68724		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.69491		100.00000	9.66991			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.40164			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.49185			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.54194			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.55196			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.83210			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.45028			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.88452		100.00000	11.83226			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.28757			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.60824			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.40393			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.40658			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.72251			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	104.04336		0.00000	99.94922			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.94897			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.29008			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.46990			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.09661			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.86281			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.99626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.63183			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	94.92676			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.64950			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.53043			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.94883			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.80131			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.48469			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	11.93567		100.00000	11.90676			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	74.71048		100.00000	74.42091			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.57986			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.39693			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47776			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.46070			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.42795			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.41747			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.41148			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.35947			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond		100.00000	78.66379		100.00000	99.81238			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.57184			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.47658			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.40384			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.43411			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.26500	111.85545		9.26500	111.82793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.88412			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.85047			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.19281			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.19914			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.19947			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93700			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96371			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.04500	111.70239		7.04500	111.68138			0.00	0	11,570,000,000.00
WS05	On 01/08/2018	Spot Bond		1.40000	238.46290		1.40000	238.43977			0.00	0	4,800,000.00
WSP1	On 28/05/2015	Spot Bond		6.97500	103.51214		6.97500	103.49286			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.57000	105.52826		7.57000	105.50696			0.00	0	4,220,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.98000	105.99283		7.98000	105.97030			0.00	0	50,000,000.00
WSP4	On 28/05/2020	Spot Bond		8.31500	105.09873		8.31500	105.07546			0.00	0	10,000,000.00
WSP5	On 28/05/2021	Spot Bond		8.40500	105.03335		8.40500	105.00985			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.60500	94.53939		6.60500	94.52270			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.53500	92.77226		6.53500	92.75596			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.96000	98.34596		5.96000	98.33017			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.60500	94.52270		6.60500	94.50601			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.37000	69.06426		7.37000	69.05068			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	44.44635		100.00000	44.36203			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	23.52601		100.00000	23.48138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										65,384,911,637,666,500.00	19,794,806,600	193 774 449 300.00
Grand Total:										65,384,912,261,133,400.00	19,794,892,749	193 778 166 745.00