



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: 17/06/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 17/06/2014	Any day expiry	10.80320	10.80320	10.75990	10.75990			13.02	199,859,200.00	18,500	0.00
\$ / R	On 18/06/2014	Any day expiry	10.84070	10.84070	10.75990	10.75990			13.17	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	0.09140	0.00009	4.47150	0.00447	23.52	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	320.88780	0.32089	247.39680	0.24740	22.16	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	0.18780	0.00019	7.49680	0.00750	22.16	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry	10.84070	10.84070	10.75990	10.75990			13.09	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry	10.84080	10.84080	10.76160	10.76160			13.07	162,132,000.00	15,000	36,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	244.51060	0.24451	187.59160	0.18759	15.68	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.65	Put	6.83410	0.00683	36.98720	0.03699	15.16	0.00	0	20,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	153.04070	0.15304	113.32530	0.11333	14.63	0.00	0	10,000.00
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	111.99410	0.11199	82.54400	0.08254	14.11	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Call	82.75270	0.08275	65.16420	0.06516	13.69	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Put	31.95270	0.03195	93.56420	0.09356	13.69	0.00	0	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	76.05130	0.07605	61.31530	0.06132	13.59	0.00	0	5,000.00
\$ / R	On 24/06/2014	Any day expiry	10.84750	10.84750	10.76820	10.76820			12.05	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	34.78480	0.03478	76.55940	0.07656	12.89	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry	10.84920	10.84920	10.76990	10.76990			12.07	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	3.96930	0.00397	12.81940	0.01282	14.98	0.00	0	10,000.00

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 25/06/2014	Any day expiry	10.45	Call	403.50780	0.40351	333.62770	0.33363	403.508	14.91	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	4.30780	0.00431	13.72770	0.01373	4.308	14.91	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	318.06790	0.31807	254.78530	0.25479	318.068	14.27	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	8.86790	0.00887	24.88530	0.02489	8.868	14.27	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	308.79100	0.30879	246.41930	0.24642	308.791	14.20	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	9.59100	0.00959	26.51930	0.02652	9.591	14.20	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.85090	10.85090	10.77160	10.77160		12.08	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.85270	10.85270	10.77330	10.77330		12.09	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	27.44	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	105.08240	0.10508	82.81800	0.08282	105.082	12.27	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.85790	10.85790	10.77850	10.77850		11.63	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	70.51920	0.07052	121.56560	0.12157	70.519	11.86	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.09230	0.00009	0.21330	0.00021	0.092	22.05	0.00	0	500.00
\$ / R	On 01/07/2014	Any day expiry			10.85970	10.85970	10.76980	10.76980		11.67	0.00	0	0.00
\$ / R	On 01/07/2014	Any day expiry	10.75	Put	56.52520	0.05653	0.00000	0.00000	56.525	12.10	5,818,000.00	60,000	60,000.00
\$ / R	On 08/07/2014	Any day expiry			10.87200	10.87200	10.79240	10.79240		11.46	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	302.96310	0.30296	246.29400	0.24629	302.963	11.83	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	158.98580	0.15899	127.16150	0.12716	158.986	11.53	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.87550	10.87550	10.79580	10.79580		11.72	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	204.69430	0.20469	164.63800	0.16464	204.694	11.59	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry			10.88250	10.88250	10.80280	10.80280		11.57	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	399.63240	0.39963	336.09950	0.33610	399.632	10.83	0.00	0	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	128.09730	0.12810	107.73160	0.10773	128.097	11.57	0.00	0	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.90710	10.90710	10.82740	10.82740		11.48	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.00780	0.00001	0.01090	0.00001	0.008	20.97	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	211.82470	0.21182	178.90010	0.17890	211.825	11.33	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.90890	10.90890	10.82910	10.82910		11.50	0.00	0	4,872.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	117.49280	0.11749	161.73490	0.16173	117.493	11.32	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.94980	0.00195	1.62770	0.00163	1.950	17.91	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.92650	10.92650	10.84680	10.84680		11.67	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	292.40650	0.29241	252.29020	0.25229	292.407	11.30	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.95130	10.95130	10.87170	10.87170		11.61	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	25.25640	0.02526	37.03210	0.03703	25.256	11.00	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	29.38610	0.02939	28.92210	0.02892	29.386	16.35	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.96040	10.96040	10.88060	10.88060		11.56	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	146.10650	0.14611	190.26920	0.19027	146.106	11.33	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	9.85210	0.00985	11.96120	0.01196	9.852	18.49	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.96220	10.96220	10.88240	10.88240		11.55	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.12120	0.00012	0.10670	0.00011	0.121	19.22	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	226.23780	0.22624	202.90700	0.20291	226.238	11.59	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.98210	10.98210	10.90210	10.90210		11.66	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	372.64400	0.37264	332.33960	0.33234	372.644	11.22	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.99480	10.99480	10.91470	10.91470		11.65	386,159,365.60	35,122	711,632.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	1.02010	0.00102	0.90430	0.00090	1.020	16.91	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.15780	0.00116	1.06520	0.00107	1.158	16.50	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.19530	0.00120	1.11000	0.00111	1.195	16.40	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.40420	0.00140	1.36540	0.00137	1.404	15.90	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	5.63870	0.00564	7.66140	0.00766	5.639	11.96	0.00	0	920.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	10.73260		0.01073		16.79400	0.01679	10.733	11.24	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	15.71920		0.01572		23.73680	0.02374	15.719	11.13	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	21.82990		0.02183		31.98670	0.03199	21.830	11.03	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	22.62170		0.02262		33.03940	0.03304	22.622	11.02	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	23.43720		0.02344		34.12150	0.03412	23.437	11.01	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	25.14590		0.02515		36.37650	0.03638	25.146	10.99	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	26.95940		0.02696		38.75670	0.03876	26.959	10.96	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	31.98820		0.03199		45.28920	0.04529	31.988	10.91	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	41.67510		0.04168		58.89730	0.05890	41.675	10.82	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	639.24680		0.63925		577.97760	0.57798	639.247	10.80	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	58.28190		0.05828		83.08690	0.08309	58.282	10.79	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	557.51760		0.55752		503.33100	0.50333	557.518	10.82	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	62.71760		0.06272		88.63100	0.08863	62.718	10.82	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	549.82140		0.54982		496.19340	0.49619	549.821	10.84	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	67.38520		0.06739		94.41900	0.09442	67.385	10.86	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	74.83220		0.07483		103.56420	0.10356	74.832	10.91	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	504.89930		0.50490		454.67670	0.45468	504.899	10.94	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	80.09930		0.08010		109.97670	0.10998	80.099	10.94	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	85.61330		0.08561		116.64070	0.11664	85.613	10.97	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	483.26490		0.48326		434.76730	0.43477	483.265	10.99	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	88.46490		0.08846		120.06730	0.12007	88.465	10.99	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	103.67330		0.10367		138.17010	0.13817	103.673	11.07	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	435.00780		0.43501		390.56340	0.39056	435.008	11.10	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	124.06330		0.12406		162.02980	0.16203	124.063	11.17	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	172.01640		0.17202		216.75760	0.21676	172.016	11.37	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	331.24780		0.33125		296.43700	0.29644	331.248	11.38	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	284.10710		0.28411		255.44660	0.25545	284.107	11.53	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	251.09250		0.25109		229.10350	0.22910	251.093	11.65	100,437.00	400	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	256.29250		0.25629		314.40350	0.31440	256.293	11.65	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	210.49200		0.21049		193.14580	0.19315	210.492	12.06	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	143.81350		0.14381		133.83840	0.13384	143.814	12.98	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	133.02800		0.13303		124.18790	0.12419	133.028	13.17	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	119.40910		0.11941		112.07710	0.11208	119.409	13.43	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	115.81010		0.11581		108.94870	0.10895	115.810	13.51	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	114.05850		0.11406		107.42450	0.10742	114.059	13.55	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	619.25850		0.61926		692.72450	0.69272	619.258	13.55	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	112.33520		0.11234		105.92570	0.10593	112.335	13.59	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	69.48360		0.06948		67.33420	0.06733	69.484	14.96	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	57.19950		0.05720		56.03180	0.05603	57.199	15.57	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,062.39950		1.06240		1,141.33180	1.14133	1,062.399	15.57	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	40.25390		0.04025		40.17020	0.04017	40.254	16.55	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	36.29670		0.03630		36.59550	0.03660	36.297	16.82	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	34.49690		0.03450		34.96270	0.03496	34.497	16.95	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	32.40010		0.03240		33.05240	0.03305	32.400	17.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	22.42420		0.02242		23.83620	0.02384	22.424	18.16	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			11.00770		11.00770		10.92760	10.92760		11.69	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	67.68560		0.06769		94.01250	0.09401	67.686	10.91	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	77.45260		0.07745		105.93570	0.10594	77.453	10.97	0.00	0	7,500.00

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\$ / R		On 26/09/2014	Any day expiry		11.01530	11.01530	10.93510	10.93510		11.76	0.00	0	162.00
\$ / R	10.80	Put	168.49760	0.16850	211.68220	0.21168	168.498	11.46	0.00	0	500.00		
\$ / R	13.10	Call	21.41230	0.02141	22.65560	0.02266	21.412	19.22	0.00	0	500.00		
\$ / R		On 29/09/2014	Any day expiry		11.02090	11.02090	10.94080	10.94080		11.75	0.00	0	0.00
\$ / R	8.30	Put	0.60860	0.00061	0.53450	0.00053	0.609	18.63	0.00	0	5,000.00		
\$ / R	10.96	Call	305.09780	0.30510	277.26440	0.27726	305.098	11.69	0.00	0	5,000.00		
\$ / R		On 08/10/2014	Any day expiry		11.03790	11.03790	10.95770	10.95770		12.00	0.00	0	0.00
\$ / R	10.74	Call	451.06720	0.45107	409.94610	0.40995	451.067	11.46	0.00	0	250.00		
\$ / R		On 29/10/2014	Any day expiry		11.07760	11.07760	10.99730	10.99730		12.23	0.00	0	0.00
\$ / R	8.30	Put	1.38330	0.00138	1.17410	0.00117	1.383	18.10	0.00	0	5,000.00		
\$ / R	10.80	Put	189.71110	0.18971	230.95620	0.23096	189.711	11.68	0.00	0	500.00		
\$ / R	11.25	Call	263.46590	0.26347	245.42920	0.24543	263.466	12.71	0.00	0	5,000.00		
\$ / R	13.33	Call	35.24990	0.03525	38.09310	0.03809	35.250	19.41	0.00	0	500.00		
\$ / R		On 04/11/2014	Any day expiry		11.08900	11.08900	11.00860	11.00860		12.24	0.00	0	0.00
\$ / R	10.16	Put	41.54160	0.04154	54.19280	0.05419	41.542	11.63	0.00	0	3,882.00		
\$ / R	11.91	Call	131.25850	0.13126	125.64090	0.12564	131.259	14.80	0.00	0	3,882.00		
\$ / R		On 25/11/2014	Any day expiry		11.12870	11.12870	11.04820	11.04820		12.40	0.00	0	0.00
\$ / R	10.80	Put	201.77140	0.20177	242.00610	0.24201	201.771	11.75	0.00	0	500.00		
\$ / R	13.61	Call	47.09880	0.04710	52.23910	0.05224	47.099	20.09	0.00	0	500.00		
\$ / R		On 28/11/2014	Any day expiry		11.13430	11.13430	11.05380	11.05380		12.41	0.00	0	0.00
\$ / R	8.30	Put	2.43210	0.00243	2.13000	0.00213	2.432	17.68	0.00	0	5,000.00		
\$ / R	11.25	Call	324.90580	0.32491	303.92160	0.30392	324.906	12.70	0.00	0	5,000.00		
\$ / R		On 11/12/2014	Any day expiry		11.15890	11.15890	11.07830	11.07830		12.41	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.16080	11.16080	11.08020	11.08020		12.41	55,011,583.20	4,929	109,407.00
\$ / R	9.09	Put	10.46890	0.01047	9.19590	0.00920	10.469	15.12	0.00	0	1,402.00		
\$ / R	9.44	Put	17.62990	0.01763	17.89830	0.01790	17.630	13.98	0.00	0	13,326.00		
\$ / R	9.78	Put	29.47620	0.02948	33.55070	0.03355	29.476	12.87	0.00	0	41,000.00		
\$ / R	9.88	Put	34.35000	0.03435	40.21400	0.04021	34.350	12.54	0.00	0	79,241.00		
\$ / R	10.00	Put	41.32530	0.04133	49.86370	0.04986	41.325	12.15	0.00	0	46,500.00		
\$ / R	10.10	Call	1,110.71360	1.11071	1,042.11050	1.04211	1,110.714	11.94	0.00	0	1,260.00		
\$ / R	10.10	Put	49.91360	0.04991	61.91050	0.06191	49.914	11.94	0.00	0	6,581.00		
\$ / R	10.30	Call	937.14320	0.93714	873.42190	0.87342	937.143	11.75	0.00	0	1,130.00		
\$ / R	10.34	Put	82.81180	0.08281	100.79930	0.10080	82.812	11.71	0.00	0	2,490.00		
\$ / R	10.35	Put	84.49690	0.08450	102.76950	0.10277	84.497	11.70	0.00	0	5,000.00		
\$ / R	10.36	Put	86.20980	0.08621	104.77010	0.10477	86.210	11.69	0.00	0	2,490.00		
\$ / R	10.38	Put	89.72010	0.08972	108.86200	0.10886	89.720	11.67	0.00	0	500.00		
\$ / R	10.44	Put	100.94990	0.10095	121.90050	0.12190	100.950	11.61	0.00	0	2,491.00		
\$ / R	10.45	Put	102.92670	0.10293	124.18670	0.12419	102.927	11.60	0.00	0	5,000.00		
\$ / R	10.50	Put	113.27790	0.11328	136.13230	0.13613	113.278	11.56	0.00	0	22,500.00		
\$ / R	10.55	Put	124.44150	0.12444	148.94960	0.14895	124.441	11.51	0.00	0	900.00		
\$ / R	10.63	Put	146.10410	0.14610	177.31060	0.17731	146.104	11.51	0.00	0	2,359.00		
\$ / R	10.70	Put	170.30860	0.17031	204.64410	0.20464	170.309	11.63	0.00	0	1,902.00		
\$ / R	10.73	Call	612.18450	0.61218	567.26380	0.56726	612.184	11.68	0.00	0	6,524.00		
\$ / R	10.74	Call	605.97060	0.60597	561.49670	0.56150	605.971	11.70	0.00	0	3,900.00		
\$ / R	10.82	Put	217.16000	0.21716	256.84960	0.25685	217.160	11.84	0.00	0	41,000.00		
\$ / R	10.86	Call	535.08090	0.53508	495.93370	0.49593	535.081	11.91	0.00	0	1,000.00		
\$ / R	10.93	Put	266.03010	0.26603	310.52270	0.31052	266.030	12.03	0.00	0	79,241.00		
\$ / R	11.00	Put	300.02460	0.30002	347.48010	0.34748	300.025	12.15	0.00	0	35,000.00		

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 12/12/2014	Foreign Exchange Future	11.10	Put	352.38450	0.35238	403.90190	0.40390	352.384	12.32	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	410.72440	0.41072	467.35960	0.46736	410.724	12.55	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	261.30880	0.26131	246.93160	0.24693	261.309	13.54	156,785.28	600	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	171.27100	0.17127	164.31390	0.16431	171.271	14.84	5,651,943.00	33,000	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	169.75390	0.16975	162.91160	0.16291	169.754	14.87	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	156.84970	0.15685	150.96800	0.15097	156.850	15.13	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	133.44030	0.13344	129.16180	0.12916	133.440	15.68	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	132.32530	0.13233	128.12580	0.12813	132.325	15.71	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	77.61650	0.07762	76.95880	0.07696	77.616	17.69	1,047,822.75	13,500	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	74.52130	0.07452	74.03280	0.07403	74.521	17.86	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	66.26470	0.06626	66.20640	0.06621	66.265	18.37	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	65.43450	0.06543	65.41740	0.06542	65.434	18.43	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	40.58250	0.04058	43.40590	0.04341	40.583	24.15	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.16650	11.16650	11.08580	11.08580		12.39	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	209.33820	0.20934	248.01420	0.24801	209.338	11.79	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	59.06980	0.05907	63.32630	0.06333	59.070	20.71	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.18210	11.18210	11.10150	11.10150		12.53	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	3.32520	0.00333	2.77430	0.00277	3.325	17.31	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	393.46100	0.39346	369.07860	0.36908	393.461	12.53	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.25540	11.25540	11.17380	11.17380		12.73	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.41610	0.00442	4.04780	0.00405	4.416	16.74	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	222.75460	0.22275	261.06070	0.26106	222.755	11.90	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	472.61650	0.47262	443.71130	0.44371	472.617	12.64	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	84.55920	0.08456	89.19760	0.08920	84.559	21.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.31230	11.31230	11.23000	11.23000		12.88	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	229.33640	0.22934	266.94920	0.26695	229.336	11.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	102.63960	0.10264	104.73010	0.10473	102.640	22.47	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.31440	11.31440	11.23200	11.23200		12.88	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.42230	0.00542	5.63230	0.00563	5.422	16.42	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	557.58890	0.55759	524.15580	0.52416	557.589	12.60	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.35100	11.35100	11.26820	11.26820		12.99	0.00	0	23,025.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	75.59970	0.07560	87.72050	0.08772	75.600	12.18	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	109.28880	0.10929	126.63400	0.12663	109.289	12.03	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	149.97810	0.14998	172.04340	0.17204	149.978	12.00	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	216.01800	0.21602	248.23650	0.24824	216.018	11.96	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	228.74320	0.22874	265.01180	0.26501	228.743	11.95	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	273.70420	0.27370	314.29120	0.31429	273.704	12.14	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	314.51950	0.31452	300.81750	0.30082	314.520	14.50	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	210.82610	0.21083	203.56180	0.20356	210.826	15.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	162.30380	0.16230	157.95310	0.15795	162.304	16.97	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	115.62740	0.11563	118.98310	0.11898	115.627	20.80	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.37390	11.37390	11.29110	11.29110		13.02	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	235.56790	0.23557	270.95170	0.27095	235.568	12.01	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	115.40880	0.11541	113.08670	0.11309	115.409	23.01	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.44110	11.44110	11.35850	11.35850		13.25	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	245.60630	0.24561	274.93020	0.27493	245.606	12.20	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	121.80500	0.12181	115.95840	0.11596	121.805	22.90	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.50200	11.50200	11.41960	11.41960		13.35	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	252.31440	0.25231	280.78200	0.28078	252.314	12.31	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	119.90970	0.11991	112.14000	0.11214	119.910	22.68	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.54190	11.54190	11.45960	11.45960		13.43	1,154,190.00	100	5,586.00
\$ / R	On 26/06/2015	Any day expiry			11.56500	11.56500	11.48250	11.48250		13.46	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	257.41390	0.25741	288.73280	0.28873	257.414	12.38	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	112.96150	0.11296	111.07580	0.11108	112.961	22.42	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.63430	11.63430	11.55120	11.55120		13.67	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	264.18700	0.26419	296.33860	0.29634	264.187	12.50	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	118.06600	0.11807	113.66790	0.11367	118.066	22.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.69530	11.69530	11.61160	11.61160		13.77	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	268.65610	0.26866	303.08920	0.30309	268.656	12.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	112.34100	0.11234	112.44820	0.11245	112.341	21.94	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.73310	11.73310	11.64910	11.64910		13.85	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.76260	11.76260	11.67820	11.67820		13.85	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	272.02320	0.27202	309.49910	0.30950	272.023	12.61	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	115.06440	0.11506	110.67990	0.11068	115.064	21.81	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.82560	11.82560	11.74070	11.74070		14.01	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	275.11570	0.27512	313.27450	0.31327	275.116	12.65	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	121.82660	0.12183	121.67090	0.12167	121.827	21.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.88450	11.88450	11.79900	11.79900		14.08	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	276.44160	0.27644	317.19830	0.31720	276.442	12.66	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	108.03000	0.10803	110.33730	0.11034	108.030	21.36	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.92440	11.92440	11.83860	11.83860		14.06	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,270.32640	1.27033	1,231.45970	1.23146	1,270.326	12.82	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.93910	11.93910	11.85310	11.85310		14.13	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	276.80660	0.27681	319.16460	0.31916	276.807	12.66	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	102.19330	0.10219	102.09650	0.10210	102.193	21.32	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.99480	10.99480	10.91470	10.91470		11.65	1,814,142.00	165	1,039.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.16080	11.16080	11.08020	11.08020		12.41	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	61,844.54640	0.61845	57,450.63390	0.57451	61,844.546	11.67	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.35100	11.35100	11.26820	11.26820		12.99	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.63560	18.63560	18.49240	18.49240		11.33	29,742,417.60	1,596	38,269.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	16.36920	0.01637	20.54930	0.02055	16.369	13.54	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	38.61220	0.03861	52.21600	0.05222	38.612	11.61	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	46.93520	0.04694	64.55120	0.06455	46.935	11.20	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	70.11760	0.07012	102.80120	0.10280	70.118	10.38	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	286.44540	0.28645	257.35120	0.25735	286.445	12.04	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	186.25530	0.18626	168.88990	0.16889	186.255	12.90	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	142.55680	0.14256	127.78710	0.12779	142.557	13.34	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.89710	18.89710	18.75250	18.75250		12.07	4,724,275.00	250	7,051.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	431.47950	0.43148	509.93900	0.50994	431.479	11.71	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			19.02800	19.02800	18.88180	18.88180		12.42	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	342.14970	0.34215	412.45990	0.41246	342.150	11.62	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	458.65990	0.45866	539.28580	0.53929	458.660	11.89	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	519.39200	0.51939	604.55080	0.60455	519.392	12.02	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	252.35060	0.25235	237.16140	0.23716	252.351	15.06	0.00	0	9,605.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	21.70	Call	174.90870	0.17491	164.83210	0.16483	174.909	15.63	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	173.00290	0.17300	163.05260	0.16305	173.003	15.65	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.18940	19.18940	19.04030	19.04030		12.72	0.00	0	170.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10765	0.10765	0.10701	0.10701		11.57	861.20	8	2,775.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10934	0.10934	0.10870	0.10870		14.24	0.00	0	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11131	0.11131	0.11064	0.11064		14.47	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.89340	14.89340	14.77300	14.77300		11.42	1,251,045.60	84	70,087.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.71050	0.00971	21.89160	0.02189	9.710	10.47	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	27.47570	0.02748	49.16240	0.04916	27.476	10.46	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	42.83820	0.04284	70.19120	0.07019	42.838	10.46	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	97.92690	0.09793	145.98230	0.14598	97.927	10.65	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	105.83690	0.10584	155.74270	0.15574	105.837	10.69	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	118.19800	0.11820	112.14190	0.11214	118.198	13.23	6,619,088.00	56,000	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	56.12490	0.05612	56.14320	0.05614	56.125	14.77	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.12470	15.12470	15.00320	15.00320		12.03	0.00	0	12,482.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	41.73570	0.04174	57.06470	0.05706	41.736	11.57	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	62.49460	0.06249	86.37980	0.08638	62.495	11.35	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	198.37790	0.19838	188.73450	0.18873	198.378	14.08	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.39120	15.39120	15.26630	15.26630		12.56	15,391.20	1	2,526.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			490.09800	490.09800	491.70200	491.70200			0.00	0	0.00
AL12	On 06/11/2014	Index Future			497.46200	497.46200	499.10100	499.10100			0.00	0	0.00
AL12	On 05/02/2015	Index Future			505.18200	505.18200	506.85400	506.85400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			422.84800	422.84800	422.92000	422.92000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.20200	429.20200	429.28400	429.28400			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			495.57100	495.57100	495.83000	495.83000			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			503.01700	503.01700	503.29100	503.29100			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			450.29700	450.29700	451.01100	451.01100			0.00	0	646.00
ALBI	On 06/11/2014	Index Future			457.06300	457.06300	457.79800	457.79800			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.15600	464.15600	464.91000	464.91000			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.20370	10.20370	10.18150	10.18150		11.05	0.00	0	11,515.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.29490	10.29490	10.27310	10.27310		11.21	0.00	0	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	56.17450	0.05617	58.93340	0.05893	56.174	11.38	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	123.47440	0.12347	130.02170	0.13002	123.474	11.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	453.24300	0.45324	440.15340	0.44015	453.243	11.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	172.86810	0.17287	168.63250	0.16863	172.868	12.11	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	161.35560	0.16136	157.68730	0.15769	161.356	12.22	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.40370	10.40370	10.38000	10.38000		11.81	0.00	0	100.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.10510	10.10510	10.02000	10.02000		9.95	0.00	0	75.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 12/12/2014	Foreign Exchange Future		10.23580	10.23580		10.15020	10.15020		11.56	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		102.65520	102.65520		-85.74000	-85.74000			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		867.96160	867.96160		811.55000	811.55000			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		955.96550	955.96550		896.56860	896.56860			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		90.86970	90.86970		15.25950	15.25950			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		809.58450	809.58450		754.75970	754.75970			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		140.25240	140.25240		120.00800	120.00800			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future		217.30220	217.30220		170.26060	170.26060			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future		2.36580	2.36580		53.82980	53.82980			(23,658.00)	10,000	0.00
CHF / R	On 15/09/2014	Foreign Exchange Future		12.22810	12.22810		12.13430	12.13430		11.60	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.42380	12.42380		12.32980	12.32980		12.37	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.65030	12.65030		12.55400	12.55400		12.89	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.75450	1.75450		1.74770	1.74770		11.15	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.77470	1.77470		1.76800	1.76800		12.01	0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.86118	123.86118		123.82137	123.82137			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.25740	124.25740		124.21800	124.21800			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.83927	83.06792		9.79453	83.39113			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.94394	80.53222		9.89764	80.86093			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.04930	81.78311		10.00136	82.11756			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		449.41600	449.41600		450.00500	450.00500			17,976,640.00	4	522.00
GOVI	On 06/11/2014	GOVI		456.16900	456.16900		456.77700	456.77700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		463.24800	463.24800		463.87200	463.87200			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.80911	116.80911		116.77220	116.77220			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.58000	118.58000		118.54341	118.54341			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 07/08/2014	Bond Future		121.65981	121.65981		121.62065	121.62065			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		123.50410	123.50410		123.46533	123.46533			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		121.66883	121.66883		121.62974	121.62974			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		122.16764	122.16764		122.12895	122.12895			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		127.04393	127.04393		126.99744	126.99744			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future		128.96957	128.96957		128.92350	128.92350			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		216.20500	216.20500		215.88500	215.88500			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future		219.48000	219.48000		219.16000	219.16000			0.00	0	87.00
IGOV	On 05/02/2015	Index Future		222.91200	222.91200		222.59100	222.59100			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		586.38500	586.38500		586.18000	586.18000			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		595.25800	595.25800		595.05600	595.05600			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		143.08337	143.08337		143.02348	143.02348			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.80000	94.20000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		5.86000	94.14000		5.87000	94.13000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.03000	93.97000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.09000	93.91000		6.10000	93.90000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.27000	93.73000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.43000	93.57000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.51000	93.49000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		7.05000	92.95000		7.08000	92.92000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		7.23000	92.77000		7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.39000	92.61000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.54000	92.46000		7.58000	92.42000			0.00	0	0.00
NZ\$ / R	On 15/09/2014	Foreign Exchange Future		9.46350	9.46350		9.39450	9.39450		7.86	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future		9.52470	9.52470		9.45630	9.45630		9.61	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future		1.35460	1.35460		1.35350	1.35350			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future		1.35520	1.35520		1.35410	1.35410			0.00	0	0.00
R157	On 07/08/2014	Bond Future		6.85391	112.36760		6.82718	112.39676		1.00	0.00	0	6,048.00
R157	On 06/11/2014	Bond Future		7.10200	107.24469		7.06581	107.27513		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future		7.49536	108.91085		7.44134	108.94264		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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/R206	On 15/09/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future		8.47786	116.77302		8.45324	116.97915		9.75	0.00	0	48,362.00
R186	On 07/08/2014	Bond Future	7.60	Call	59.19000		81.86000	0.08186	59.190	9.42	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	378.37000		458.71000	0.45871	378.370	9.56	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	903.57000		1,034.13000	1.03413	903.570	9.66	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	1,904.43000		1,862.35000	1.86235	1,904.430	9.73	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	939.22000		932.34000	0.93234	939.220	9.85	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	476.73000		482.93000	0.48293	476.730	9.98	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	175.39000		184.36000	0.18436	175.390	10.12	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.56060		8.53497	118.73883		10.23	0.00	0	103.00
R186	On 06/11/2014	Bond Future	9.17	Put	1,214.92000		1,197.15000	1.19715	1,214.920	10.53	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.64100		8.61429	115.28838		10.85	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	2,760.26000		2,714.09000	2.71409	2,760.260	11.09	0.00	0	9,600.00
R186	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future		285.82029	285.82029		285.50992	285.50992			0.00	0	905.00
R197	On 06/11/2014	Bond Future		290.15292	290.15292		289.83981	289.83981			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future		6.06482	102.15148		6.07926	102.14630		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future		229.02225	229.02225		228.94955	228.94955		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future		232.49362	232.49362		232.42141	232.42141			0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future		8.31406	100.06359		8.30481	100.11822		8.02	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future		8.40779	97.64782		8.39802	97.70398		8.72	0.00	0	0.00
R2023	On 05/02/2015	Bond Future		8.50165	99.16432		8.49130	99.22217		8.75	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future		7.42492	105.59433		7.41572	105.61970		2.96	0.00	0	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	39.50000		48.30000	0.04830	39.500	2.87	0.00	0	46.00
R203	On 06/11/2014	Bond Future		7.55977	103.01885		7.54934	103.04540		3.15	0.00	0	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	186.21000		198.23000	0.19823	186.210	3.05	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	262.27000		276.96000	0.27696	262.270	3.08	0.00	0	14.00
R203	On 05/02/2015	Bond Future		7.70532	104.61890		7.69338	104.64671		3.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,013.82000		1,036.59000	1.03659	1,013.820	3.09	0.00	0	55.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			9.01148		91.90239		8.96660	92.25147			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.09528		93.28504		9.04887	93.64005			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.17844		90.72684		9.13039	91.08818			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.20811		93.59878		9.14794	94.13784			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.28717		95.00699		9.22510	95.55491			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.36552		92.22511		9.30144	92.78234			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.66827		102.33085		7.65390	102.38367		4.45	0.00	0	15,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	493.55000		0.49355		497.86000	0.49786	493.550	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.78128		103.86944		7.76564	103.92385		4.46	0.00	0	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	837.80000		0.83780		832.12000	0.83212	837.800	4.52	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.89534		101.44779		7.87825	101.50388		4.60	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.32953		97.99359		9.26929	98.57970			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.40892		95.04091		9.34677	95.63646			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			9.48789		96.51694		9.42371	97.12257			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.95638		97.47921		7.95246	97.49589		5.73	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.06217		98.94534		8.05784	98.96301		5.84	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.16981		96.84082		8.16502	96.85952		5.99	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.12476		95.51371		8.11556	95.55820		6.70	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	637.13000		0.63713		655.91000	0.65591	637.130	6.80	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.22520		93.55184		8.21539	93.59769		7.19	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,122.46000		1.12246		1,127.90000	1.12790	1,122.460	7.28	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.32493		95.00489		8.31444	95.05223		7.06	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.13306		75.27978		9.08812	75.61149		14.42	0.00	0	25,602.00
R209	On 06/11/2014	Bond Future			9.20865		73.26539		9.16234	73.60257		15.89	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	979.69000		0.97969	1,097.10000	1.09710		979.690	15.51	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,510.78000		1.51078	1,664.43000	1.66443	1,510.780		15.64	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,048.86000		2.04886	2,231.80000	2.23180	2,048.860		15.74	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,199.25000		2.19925	2,389.38000	2.38938	2,199.250		15.77	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,355.56000		2.35556	2,552.76000	2.55276	2,355.560		15.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,742.74000		2.74274	2,629.77000	2.62977	2,742.740		15.89	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,967.15000		1.96715	1,884.06000	1.88406	1,967.150		16.05	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,759.63000		1.75963	1,684.98000	1.68498	1,759.630		16.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	1,018.96000		1.01896	975.92000	0.97592	1,018.960		16.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	942.91000		0.94291	903.23000	0.90323	942.910		16.37	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	871.54000		0.87154	835.02000	0.83502	871.540		16.40	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.28222		74.40341		9.23447	74.74652		16.32	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/08/2014	Bond Future			171.94663		171.94663		171.89216	171.89216			0.00	0	618.00
R210	On 06/11/2014	Bond Future			172.51359		172.51359		172.45967	172.45967			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future			130.67146		130.67146		130.63336	130.63336			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.65253		132.65253		132.61484	132.61484			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future			134.72945		134.72945		134.68668	134.68668			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future			136.77209		136.77209		136.72972	136.72972			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future			9.01660		85.96144		8.97166	86.29648		12.54	0.00	0	24,257.00
R213	On 06/11/2014	Bond Future			9.09909		83.71305		9.05267	84.05376		13.85	0.00	0	0.00
R213	On 05/02/2015	Bond Future			9.18107		85.01317		9.13308	85.35985		14.17	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future			9.23252		76.00529		9.18248	76.38806		14.92	0.00	0	6,154.00
R214	On 06/11/2014	Bond Future			9.30851		73.86010		9.25693	74.24924		16.53	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,654.69000		2.65469	2,887.16000	2.88716	2,654.690		16.50	0.00	0	2,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/11/2014	Bond Future	9.80	Put	1,583.53000	1.58353	1,506.58000	1.50658	1,583.530	16.90	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.38385	75.00723	9.33066	75.40299		16.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future			21,514.54000	21,514.54000	21,370.67000	21,370.67000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			5.01320	5.01320	5.04090	5.04090		9.41	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.99170	4.99170	5.02240	5.02240		10.18	0.00	0	0.00

Total for Derivatives : **879,211,529.43** **249,259** **3 664 241.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond			0.00000	101.43842	0.00000	101.42116			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.26500	103.17201	7.24000	103.17369			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	99.94504	0.00000	99.92649			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.78500	104.09492	8.77000	104.12866		73,794,000,000,000.00	8,400,000,000	4,200,000,000.00	
AA06	On 15/04/2021	Spot Bond			0.00000	101.30749	0.00000	101.28585			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.53000	101.48862	9.52000	101.51212			0.00	0	361,344,800.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.55209	0.00000	100.53049			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.64801	0.00000	100.62619			0.00	160,000,000	176,285,200.00
AB013	On 21/11/2018	Spot Bond			9.65000	95.88052	9.63500	95.90739			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.36500	102.39265	7.34000	102.39110			0.00	0	375,366,200.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.99345	0.00000	100.97157			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.94000	104.64612	8.93000	104.64665			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond			1.28000	137.10133	1.28000	137.03740			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond			2.23000	269.36151	2.24000	269.02230			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.52022	0.00000	100.49921			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.42365	0.00000	100.44963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.01174	0.00000	100.03654		0.00		0	0.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.01424	0.00000	100.03819		0.00		0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.01578	0.00000	100.03916		0.00		0	0.00	
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.39573	0.00000	101.37710		0.00		0	0.00	
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.49692	0.00000	101.47734		0.00		0	0.00	
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.34302	0.00000	101.32281		0.00		0	3,500,000,000.00	
ABL10A	On 15/03/2015	Spot Bond	8.02500	105.44077	8.00000	105.43628		0.00		0	370,000,000.00	
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.47861	0.00000	100.50034		0.00		0	0.00	
ABL11A	On 29/09/2014	Spot Bond	7.74500	102.55216	7.75500	102.52807		0.00		0	0.00	
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.02135	0.00000	100.00130		0.00		0	0.00	
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.52475	0.00000	100.50297		0.00		0	0.00	
ABL13	On 11/10/2016	Spot Bond	0.00000	101.58586	0.00000	101.56126		0.00		0	0.00	
ABL14	On 09/10/2015	Spot Bond	0.00000	101.40727	0.00000	101.38419		0.00		0	0.00	
ABL15	On 09/10/2017	Spot Bond	0.00000	101.65526	0.00000	101.63065		0.00		0	0.00	
ABL16	On 25/03/2016	Spot Bond	0.00000	99.89930	0.00000	99.87892		0.00		0	0.00	
ABL17	On 21/06/2016	Spot Bond	0.00000	99.93408	0.00000	99.91186		0.00		0	0.00	
ABL18	On 25/09/2015	Spot Bond	0.00000	100.36277	0.00000	100.34102		0.00		0	0.00	
ABL19	On 25/09/2018	Spot Bond	0.00000	99.87233	0.00000	99.84656		0.00		0	0.00	
ABLI03	On 15/03/2015	Spot Bond	2.93000	129.37096	2.94000	129.29567		0.00		0	0.00	
ABLI04	On 11/10/2016	Spot Bond	4.03000	117.54545	4.03000	117.48193		0.00		0	0.00	
ABLI05	On 18/02/2018	Spot Bond	4.78000	104.01001	4.78000	103.95158		0.00		0	100,000,000.00	
ABLI06	On 19/07/2020	Spot Bond	5.95000	106.78442	5.95000	106.72108		0.00		0	2,200,000,000.00	
ABLS2A	On 13/07/2016	Spot Bond	11.34000	114.20902	11.33000	114.19310		0.00		0	0.00	
ABLS2B	On 13/07/2016	Spot Bond	0.00000	102.20925	0.00000	102.17354		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS3	On 31/03/2018	Spot Bond	0.00000	99.74307	0.00000	102.13446				0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	99.73075	0.00000	99.70307				0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	99.71777	0.00000	99.68879				0.00	100,000,000	50,000,000.00
ABLS11	On 29/06/2019	Spot Bond	4.53000	111.61138	4.53000	111.54951				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	55.30050	100.00000	55.16652				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.97000	170.23585	1.98000	170.04843				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	159.23301	2.76000	159.15240				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.00000	172.41351	2.01000	172.19347				0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond	7.91000	105.18051	7.91000	105.18050				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.79000	182.65613	1.79000	182.56844				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.33625	74.85877	8.32625	74.86736				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.33625	74.85877	8.32625	74.86736				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000	0.00000	90.45000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.94162	0.00000	99.92195				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.32000	0.00000	93.32000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.19000	0.00000	92.19000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.86000	0.00000	92.86000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.70000	0.00000	88.70000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.17000	0.00000	88.17000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.35925	0.00000	101.33989				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.28797	0.00000	101.26623				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.69000	0.00000	87.69000				0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.28500	100.68696	7.29500	100.66226				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.59000		0.00000	88.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	91.23000		0.00000	91.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	99.82770		0.00000	101.55072			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.55500	110.42137		7.53000	110.42971			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.35129		0.00000	101.32950			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.79000		0.00000	85.79000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.54000		0.00000	85.54000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	106.93286		2.54000	106.87925			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.48000	156.40325		2.48000	156.32520			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	207.73877		2.39000	207.63561			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	84.93000		0.00000	84.93000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.86500	90.13010		9.85500	90.15944			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	94.48000		0.00000	94.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	98.47000		0.00000	98.47000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	103.70718		0.00000	103.69095			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	90.68000		0.00000	90.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	101.25000		0.00000	101.25000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	106.21872		9.63000	106.19129			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	111.27000		0.00000	111.19000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.83000	104.67914		9.80500	104.83553			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.23500	89.11431		9.22500	89.13809			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	102.73000		0.00000	102.73000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	99.84000		0.00000	99.84000			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	9.92500	103.98424		9.90000	104.13881			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.18904		0.00000	100.16772			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.03135		0.00000	101.00996			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.54000	106.74075		8.53000	106.74883			0.00	0	1,459,500,000.00
ABS11	On 09/04/2021	Spot Bond	9.24000	102.77376		9.23000	102.79845			9,240,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.21500	102.00663		7.19000	102.00784			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.15500	96.11071		9.15000	96.10915			0.00	0	1,059,900,000.00
ABS7	On 11/09/2026	Spot Bond	10.05000	93.70140		10.02500	93.83977			20,100,000,000,000.00	2,000,000,000	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.91500	104.72100		7.89000	104.73961			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.04000	273.32360		2.05000	272.98022			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.22000	129.26769		1.22000	129.20754			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	130.67004		2.10000	130.60608			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00294		100.00000	0.00293			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	46.07447		100.00000	48.54111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.71500	105.51118		11.69000	105.50713			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.83292		0.00000	100.80580			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	3.51844		100.00000	4.38739			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.85380		0.00000	100.82600			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.14929		0.00000	101.11186			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.81204		0.00000	100.78560			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.54221		11.00000	63.52405			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	20.97152		100.00000	16.73657			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	99.99975		0.00000	99.97828			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.99966		0.00000	99.97595			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.99979		0.00000	99.97931			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.99977		0.00000	99.97861			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.99975		0.00000	99.97830			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	103.13375		0.00000	103.11012			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.13375		0.00000	103.11012			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.15243		0.00000	103.12865			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	99.99984		0.00000	99.97990			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.15243		0.00000	103.12865			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	103.11508		0.00000	103.09157			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	89.77454		0.00000	89.73722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089		On 20/12/2014	Spot Bond	0.00000	99.99978		0.00000	99.98022			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.88069		0.00000	99.86044			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.99983		0.00000	99.97908			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.99957		0.00000	99.97815			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.99953		0.00000	99.97785			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.99957		0.00000	99.97842			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.99985		0.00000	99.97990			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.67500	101.32096		9.67000	101.31597			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.14165		0.00000	101.11947			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.82330		0.00000	101.80123			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	83.49139		0.00000	83.45128			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	166.62733		0.00000	166.13074			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	166.67233		0.00000	166.17360			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.99973		0.00000	99.97925			0.00	0	0.00
ACL130		On 18/08/2014	Spot Bond	0.00000	100.63974		0.00000	100.61957			0.00	0	0.00
ACL131		On 18/08/2014	Spot Bond	0.00000	100.63974		0.00000	100.61957			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.50848		0.00000	100.48792			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.99975		0.00000	99.97994			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.99976		0.00000	99.98011			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.04290		0.00000	101.02299			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.38511		0.00000	100.36347			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.04324		0.00000	101.02335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	103.10753	0.00000	103.08414			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.68935	0.00000	103.66657			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.03917	0.00000	100.01956			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.94876	0.00000	101.92900			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.57785	0.00000	101.55954			0.00	0	700,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.99975	0.00000	99.97919			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	99.99997	0.00000	99.97983			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00004	0.00000	99.98206			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00003	0.00000	99.98251			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00004	0.00000	99.98163			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.99997	0.00000	99.97988			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.99998	0.00000	99.98083			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00004	0.00000	99.98198			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00004	0.00000	99.98169			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.52561	10.23000	102.49781			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.99986	0.00000	99.98121			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00004	0.00000	99.98185			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	122.13659	0.00000	122.49112			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.72500	100.29151	9.71000	100.32380			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.99990	0.00000	99.97989			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.63750	1.75000	113.58305			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00004	0.00000	99.98171			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.99986	0.00000	99.98147			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.95756	0.00000	99.93634			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL174		On 20/06/2019	Spot Bond	0.00000	99.95619		0.00000	99.93429			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.95893		0.00000	99.93839			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.95646		0.00000	99.93470			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.59545		0.00000	100.57731			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.97026		0.00000	101.95045			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.93189		0.00000	101.91341			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.95942		0.00000	99.93388			0.00	8,400,000,000	8,400,000,000.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.18618		0.00000	101.16554			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.95646		0.00000	99.93470			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.99984		0.00000	99.98031			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.99965		0.00000	99.97898			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.99962		0.00000	99.97860			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	99.99988		0.00000	99.98169			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	99.99988		0.00000	99.98129			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.99971		0.00000	99.97861			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.99971		0.00000	99.97861			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.95180		0.00000	99.92773			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.95728		0.00000	99.93593			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.99984		0.00000	99.97741			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.28780		0.00000	102.26595			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.95180		0.00000	99.92773			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	92.65057		0.00000	92.63225			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.99971		0.00000	99.97815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL202	On 20/12/2022	Spot Bond	0.00000	99.95399		0.00000	99.93101			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	120.83072		0.00000	120.52357			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	121.70043		0.00000	121.39048			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.96002		0.00000	99.94004			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.96039		0.00000	99.94061			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.58166		0.00000	100.56270			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.95936		0.00000	99.93905			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.95920		0.00000	99.93880			0.00	1,500,000,000	1,500,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.95756		0.00000	99.93634			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.95997		0.00000	99.93995			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.96002		0.00000	99.94004			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.99977		0.00000	99.97954			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.84310		0.00000	100.82035			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.12184		0.00000	101.09958			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.38314		0.00000	101.84877			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000	100.65261		100.00000	100.38704			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.54022		100.00000	14.50500			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.54170		0.00000	100.52225			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.59775		0.00000	100.57627			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.63503		0.00000	100.61221			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.17844		0.00000	101.15835			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.29895		0.00000	101.27680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.45952	0.00000	101.43461				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.10258	0.00000	101.08293				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.27500		98.27766	8.26500	98.27226				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.42771	0.00000	101.40220				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.66583	0.00000	101.63602				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.70500		101.76193	8.69000	101.79552				0.00	0	21,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.52500		114.30508	9.50000	114.43604				0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		97.80130	100.00000	97.46289				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.36500		108.56667	7.34000	108.58666				0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		93.22472	100.00000	92.99225				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.60500		98.30021	9.59500	98.33739				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.09238	100.00000	13.06340				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.36500		97.76647	10.32000	98.08061				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.73000		161.20341	2.73000	161.12195				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.18302	0.00000	100.16265				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.20902	0.00000	100.19157				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.25723	0.00000	100.23853				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.22132	0.00000	101.20296				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		100.12108	0.00000	100.10285				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.56990	0.00000	100.54261				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.98137				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	99.95893		0.00000	99.93839			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97277			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.26505		0.00000	100.24090			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	103.92000		0.00000	104.19000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.56000		0.00000	99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.23544		0.00000	100.21399			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.15247		0.00000	100.13310			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.96275		0.00000	99.94414			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.96330		0.00000	99.94496			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.65164		0.00000	101.63139			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.19500	104.21707		9.18000	104.24436			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.73146		0.00000	101.71359			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.15354		0.00000	102.13397			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.47558		0.00000	101.45687			0.00	0	300,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.89105		0.00000	100.87096			0.00	200,000,000	100,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.67372		0.00000	100.65290			0.00	300,000,000	5,300,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.81000	99.20769		9.80000	99.22843		19,620,000,000,000.00	2,000,000,000	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.52000	107.48372		7.49500	107.49332			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.80673		0.00000	101.78337			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.64499		0.00000	101.62372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond		7.72500	102.11730		7.73500	102.09329			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		9.09000	104.48601		9.08000	104.48895			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.18673	100.99050		11.19527	103.92626			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.12464	99.95072		11.13148	102.73024			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.17220	99.89713		11.17870	102.67723			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	99.72353		0.00000	102.29882			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.21464	99.81550		11.22183	102.58736			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.09360	98.78847		12.09913	101.66697			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	99.71689		0.00000	102.35347			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	99.71689		0.00000	102.35347			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	99.71697		0.00000	102.35354			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.43673	99.28396		11.44527	102.02659			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.35532	99.82846		11.36382	102.63287			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.12464	99.95072		11.13148	102.73024			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.31392	99.92305		11.31842	102.73044			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.47907	99.60025		10.49684	102.14271			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	99.73156		0.00000	102.23330			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	99.71996		0.00000	102.22102			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	99.71996		0.00000	102.22102			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	99.73495		0.00000	102.10119			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	97.66252		0.00000	99.98174			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.81872	99.24331		10.82287	101.85062			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.86500	100.45206		11.85500	100.44470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.72814		0.00000	102.15566			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.79000		98.00517		11.78000	98.00014			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		97.73391		0.00000	99.98173			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		99.75706		0.00000	102.02582			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		102.01101		9.28000	101.98530			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		102.16015		0.00000	102.13199			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.59500		95.52017		11.58000	100.56826			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		102.09564		0.00000	102.06833			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		102.14940		0.00000	102.12138			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		102.14940		0.00000	102.12138			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		97.49960		0.00000	99.84542			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		102.06984		0.00000	102.04287			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		99.73662		0.00000	102.18932			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.07723		0.00000	101.93196			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		97.63875		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		99.73662		0.00000	102.18932			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		102.07414		0.00000	102.04711			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		99.74633		0.00000	102.11320			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		99.73672		0.00000	102.18942			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		99.81227		0.00000	101.57786			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.18673		100.89082		14.19527	104.56673			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.45333		99.39143		15.46602	103.13591			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.36566		99.42859		14.36523	102.93608			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.84748		0.00000	102.81018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.84748		0.00000	102.81018			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.84748		0.00000	102.81018			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.95475		0.00000	102.91601			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.47178		0.00000	102.43948			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	17.29579		100.00000	17.26298			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.23728		100.00000	22.74076			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.59796		100.00000	20.69665			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.24566		100.00000	12.77571			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.24839		100.00000	12.77946			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.38749		100.00000	15.44644			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.73355		100.00000	13.38407			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	101.11454		0.00000	101.09693			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	101.09587		0.00000	101.07712			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.92334		100.00000	7.88415			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.92334		100.00000	7.88415			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	85.88235		100.00000	85.68075			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.94000	176.35648		1.95000	178.66592			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.44500	142.79008		8.42000	143.13573			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.44500	143.15998		8.42000	143.50209			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.83000	95.77160		8.80500	95.93893			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.23630		0.00000	100.21459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	99.99980		0.00000	99.98095			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.19500	98.19626		8.18000	98.22174			1,639,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.92872		0.00000	101.90975			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.17015		0.00000	101.15016			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.19424		0.00000	101.17384			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.27453		0.00000	101.25275			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.35478		0.00000	101.33163			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.57905		0.00000	101.55203			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	15.54915		100.00000	15.51107			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.96974		0.00000	100.95050			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.01822		0.00000	100.99802			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.03899		0.00000	101.01838			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.04591		0.00000	101.02517			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.12895		0.00000	101.10656			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.23958		0.00000	101.21499			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.20975		100.00000	15.17250			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.20975		100.00000	15.17250			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00953		0.00000	100.03517			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.01408		0.00000	100.03818			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.01532		0.00000	100.03900			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.64000	102.67901		8.63000	102.67943			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.01904		0.00000	100.04147			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.02553		0.00000	100.04573			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	8.69474		100.00000	8.67368			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42YU	On 15/03/2017	Spot Bond			100.00000		8.69474	100.00000	8.67368				0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			6.21500		104.26062	6.22500	104.24165				0.00	0	140,000,000.00
BID04	On 23/11/2017	Spot Bond			0.00000		101.09796	0.00000	101.07848				0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond			0.00000		99.16069	0.00000	99.14321				0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond			0.00000		98.63276	0.00000	98.61523				0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond			0.00000		97.91067	0.00000	97.89326				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond			0.00000		100.52636	0.00000	100.50862				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond			0.00000		100.61137	0.00000	100.59077				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond			0.00000		100.48326	0.00000	100.46592				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond			0.00000		100.50800	0.00000	100.48978				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond			0.00000		100.55292	0.00000	100.53307				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond			0.00000		100.73908	0.00000	100.71250				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond			0.00000		101.12645	0.00000	101.08847				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond			100.00000		54.90371	100.00000	54.77070				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond			100.00000		20.22814	100.00000	21.33451				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond			0.00000		100.01978	0.00000	100.00000				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond			0.00000		100.66957	0.00000	100.64844				0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond			7.54500		103.60868	7.55500	103.58409				0.00	0	15,000,000.00
CBL08	On 02/11/2016	Spot Bond			9.74000		110.86735	9.73000	110.86065				0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond			0.00000		101.54542	0.00000	101.51533				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond			9.39000		103.16892	9.38000	103.16031				0.00	0	629,800,000.00
CBL12	On 06/09/2018	Spot Bond			11.50500		102.61778	11.49000	102.63548				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond			0.00000		101.37663	0.00000	101.34819				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.75500		103.69077		11.74000	103.71019			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.82250		0.00000	100.80167			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.63000		100.35782		9.62000	100.35700			0.00	0	40,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.78826		0.00000	100.75979			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.19500		99.27286		12.18000	99.29529			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.01639		0.00000	100.99535			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.03656		0.00000	100.05290			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.89815		0.00000	100.87791			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.56000		92.16585		10.55000	92.18066			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.27500		113.17736		10.25000	113.30394			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.12500		109.47143		10.10000	109.60659			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.45500		114.25419		9.43000	114.40502			0.00	0	562,665,600.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.33358		0.00000	100.30299			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.99000		102.80035		11.98000	102.78345			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.85105		0.00000	100.82654			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.81183		0.00000	99.78452			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.09732		0.00000	101.06816			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		102.21929		0.00000	102.18121			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.53846		0.00000	102.49485			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.34635		0.00000	100.32125			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.42341		0.00000	100.39968			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.11940		0.00000	101.08295			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.10778		0.00000	101.07170			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.16920		0.00000	101.13112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000		100.85184		0.00000	100.82860			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.99982		0.00000	99.97934			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.06133		0.00000	101.04380			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.03291		0.00000	100.05061			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.74063		10.11000	104.71209			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.03291		0.00000	100.05061			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.49207		0.00000	101.47070			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		118.78147		2.76000	118.72124			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.44527		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.74942		3.14000	118.68803			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.49099		8.25000	102.46847			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000		100.03291		0.00000	100.05061			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000		100.03291		0.00000	100.05061			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		118.33183		3.10000	118.27091			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		118.11222		2.40000	118.05361			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.99946		0.00000	99.97003			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.49584		0.00000	101.47611			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.29531		0.00000	101.27346			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.61500		101.27308		8.59000	101.30149			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.62090		0.00000	101.60123			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.59876		0.00000	101.57935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond		0.00000	101.18033		0.00000	101.15927			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	101.23441		0.00000	101.21332			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.66500	101.37906		8.64000	101.40750			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.66500	101.37906		8.64000	101.40750			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.71500	100.17938		8.69000	100.21059			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	99.99981		0.00000	99.97879			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	99.99972		0.00000	99.97639			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	101.23832		0.00000	101.21885			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	101.23832		0.00000	101.21885			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond		100.17539	72.14949		100.17539	99.72630			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.03906		0.00000	100.05467			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.74392		0.00000	100.72363			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	99.99996		0.00000	99.97862			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.50206		0.00000	100.48178			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.53372		0.00000	100.51216			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.97150		9.35000	102.94551			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.97150		9.35000	102.94551			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.50200		0.00000	100.48172			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.50335		0.00000	100.48301			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	93.24555		0.00000	93.24555			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.81603		0.00000	100.78310			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.01043		0.00000	100.03577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN249		On 24/02/2017	Spot Bond	0.00000	100.80062		0.00000	100.76831			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.24484		0.00000	100.22737			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.24484		0.00000	100.22737			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.24484		0.00000	100.22737			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.24484		0.00000	100.22737			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.24484		0.00000	100.22737			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.30081		0.00000	100.28306			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.39740		0.00000	100.37781			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.52046		0.00000	100.50097			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.52046		0.00000	100.50097			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.52046		0.00000	100.50097			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.52046		0.00000	100.50097			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.39622		0.00000	100.37649			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.52500	102.69734		9.51000	102.72805			0.00	0	0.00
CLN264		On 18/08/2014	Spot Bond	0.00000	100.57270		0.00000	100.55351			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.60959		0.00000	101.58904			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	99.99979		0.00000	99.97568			0.00	0	0.00
CLN270		On 24/02/2017	Spot Bond	0.00000	100.69132		0.00000	100.66107			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.40274		0.00000	100.38221			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.40334		0.00000	100.38294			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.47302		0.00000	100.45380			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.58739		0.00000	100.56693			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.60327		0.00000	100.57893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.68434	0.00000	100.66531				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.87694	0.00000	102.85754				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.23196	0.00000	100.21064				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.94489	0.00000	99.92629				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.87203	0.00000	99.85327				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.95947	0.00000	99.93921				0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	99.95317	0.00000	99.92977				0.00	1,000,000,000	1,000,000,000.00
CLN285	On 20/06/2017	Spot Bond	0.00000	99.95317	0.00000	99.92977				0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	99.95317	0.00000	99.92977				0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	99.95317	0.00000	99.92977				0.00	4,000,000,000	2,000,000,000.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.25686	0.00000	101.23592				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.99923	0.00000	100.97813				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.12320	0.00000	100.10030				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.86385	0.00000	99.84078				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.09875	0.00000	102.07745				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.77454	0.00000	101.88382				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.86546	0.00000	99.84266				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.63040	0.00000	101.75182				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.99977	0.00000	99.97721				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.77458	0.00000	101.88386				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.77458	0.00000	101.88386				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.85900	0.00000	101.83479				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	125.16516	0.00000	125.16516				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.48210	0.00000	101.46068				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	126.08727		0.00000	126.08727			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	124.52987		0.00000	124.52987			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	125.49199		0.00000	125.49199			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	121.66409		0.00000	121.66409			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.14376		0.00000	122.14376			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.80626		0.00000	100.78304			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.14500	92.32862		11.13500	92.35199			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.66500	93.85064		11.65500	93.87254			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.77291		0.00000	101.74983			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.95114		0.00000	99.92674			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.78758		0.00000	100.76490			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.16019		0.00000	101.13873			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.13670		0.00000	101.11312			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.20132		8.80500	101.17762			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	99.95728		0.00000	99.93593			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.82333		0.00000	102.80131			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	118.83785		0.00000	118.83785			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	99.95525		0.00000	99.93290			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	99.95443		0.00000	99.93166			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	99.95125		0.00000	99.92691			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.98907		0.00000	101.96611			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	102.78494		0.00000	102.75272			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.78494		0.00000	102.75272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	102.78494	0.00000	102.75272				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.99980	0.00000	99.97610				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	99.94806	0.00000	99.93054				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.06574	0.00000	101.04754				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.77291	0.00000	101.74983				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.74142	0.00000	107.74142				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.84589	0.00000	107.84589				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	99.90352	0.00000	99.88424				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.07891	0.00000	101.05698				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.94321	0.00000	99.91484				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.78367	0.00000	101.76045				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.99958	0.00000	99.96911				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.99955	0.00000	99.97478				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.99990	0.00000	99.98130				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.95279	0.00000	99.92920				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.06814	0.00000	101.04642				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.75979	0.00000	100.73905				0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond	0.00000	99.90420	0.00000	99.88506				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.72985	0.00000	101.70733				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.05251	0.00000	101.03206				0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond	0.00000	100.60646	0.00000	100.57994				0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond	0.00000	100.60646	0.00000	100.57994				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.42474	0.00000	100.40443				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.93538	0.00000	99.90311				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356		On 24/02/2017	Spot Bond	0.00000	100.65198		0.00000	100.62346			0.00	0	0.00
CLN357		On 24/02/2017	Spot Bond	0.00000	100.63075		0.00000	100.60316			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	101.04482		0.00000	101.02315			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	101.15276		0.00000	101.13146			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	99.96122		0.00000	99.94184			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.60361		10.55000	102.57494			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.32500	103.96690		10.31500	103.99964			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.83652		0.00000	101.81532			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	101.08737		0.00000	101.06167			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.46500	106.05667		12.45500	106.07857			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	101.13331		0.00000	101.10651			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.49500	105.79949		12.48500	105.81654			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.92500	105.16014		10.91500	105.17890			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	101.13331		0.00000	101.10651			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	101.11390		0.00000	101.09126			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	99.94798		0.00000	99.92197			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	99.95219		0.00000	99.92830			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	101.53491		0.00000	101.51035			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	99.95728		0.00000	99.93594			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	101.34538		0.00000	101.32139			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.86000	101.97948		9.85000	101.99560			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	99.70771		0.00000	101.61165			0.00	0	0.00

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	99.95262		0.00000	99.92895			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.17206		7.01000	39.16479			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	151.55288		0.00000	153.20271			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	8.83000	134.21433		8.80500	134.25884			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.44500	142.79008		8.42000	143.13573			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.44500	143.15998		8.42000	143.50209			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.67608		0.00000	90.63778			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.59635		0.00000	90.55773			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.57023		0.00000	101.54637			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.57023		0.00000	101.54637			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.99977		0.00000	99.97848			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.99985		0.00000	99.98007			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.99990		0.00000	99.97981			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.52075		0.00000	0.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.95646		0.00000	99.93470			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.16019		0.00000	101.13873			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.96050		0.00000	99.94078			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.95837		0.00000	99.93758			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.95864		0.00000	99.93799			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.58715		0.00000	100.56342			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.51071		0.00000	101.48595			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.16500	106.16774		9.14000	106.17074			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.09000	100.06763		9.08000	100.07595			12,907,800,000,000.00	1,420,000,000	1,146,146,600.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	10.47000	110.41794		10.46000	110.44826			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.51500	103.43472		8.49000	103.44584			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.06000	106.04430		10.05000	106.06535			0.00	0	75,100,000.00
COJG01	On 09/06/2024	Spot Bond	10.10500	100.76335		10.09500	100.79838			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.45500	94.30264		10.44500	94.33014			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.17500	95.36345		11.15000	95.50038			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.17500	88.39493		11.15000	88.52790			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.62108		0.00000	100.60150			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.47815		0.00000	100.45712			0.00	12,000,000,000	4,000,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.36749		0.00000	100.34686			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.96501		0.00000	100.94507			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.38000	102.96671		11.37000	102.98977			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.43870		100.00000	11.41099			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.01491		0.00000	100.99677			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.36500	97.29554		8.35500	97.30132			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.37698		0.00000	100.36054			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.24550		0.00000	100.22909			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.45924		0.00000	100.44276			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	71.77697		100.00000	71.64078			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.22096		0.00000	100.20058			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.73336		0.00000	100.71630			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.08185		0.00000	102.04846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	99.94332		0.00000	99.91501			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.94044		0.00000	101.90608			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.18883		0.00000	102.16004			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.29523		0.00000	102.26504			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	9.03000	100.04827		9.03000	9.03000		458,724,000,000,000.00	50,800,000,000	25,600,000,000.00	
DV21	On 15/06/2016	Spot Bond	7.39500	114.01470		7.37000	114.04164			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.69500	106.75928		8.69000	106.75655		43,475,000,000,000.00	5,000,000,000	5,061,791,500.00	
DV23	On 27/02/2023	Spot Bond	9.20500	107.78000		9.19500	107.81401		44,184,000,000,000.00	4,800,000,000	4,355,363,400.00	
DV24	On 18/02/2024	Spot Bond	9.31500	105.59697		9.30500	105.63428			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.91500	104.79133		9.87000	105.11197		5,949,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000	100.19196		0.00000	100.17424			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.58297		0.00000	100.56456			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.03311		0.00000	100.01655			0.00	53,400,000,000	40,300,000,000.00
E170	On 01/08/2020	Spot Bond	8.34500	129.46582		8.34000	129.46375		40,064,345,000,000.00	4,801,000,000	2,072,100,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	102.92616		0.00000	102.89287			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.55327		0.10000	133.49528			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000	122.84530		1.91000	122.78597			0.00	0	8,230,000,000.00
EL29	On 19/11/2029	Spot Bond	1.92000	110.35931		1.92000	110.30597			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.06500	109.49730		2.06500	109.44387			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	101.02934		2.09000	100.98003			0.00	0	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond		9.96000	106.84622		9.95000	106.86329			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.81000	107.31537		9.80000	107.33728			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.22500	100.18781		10.20000	100.31293			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.60500	94.29294		10.56000	94.45940			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.76500	101.30806		10.72000	101.48845			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.63510		0.00000	100.61506			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.37974		0.00000	100.35968			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.12643		0.00000	100.01216			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.76969		0.00000	100.75152			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.52842		0.00000	100.51071			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.53244		0.00000	100.51459			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	78.29894		100.00000	78.13683			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	54.77333		100.00000	54.60232			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	129.30783		3.00000	129.24156			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.57500	107.32902		11.55000	107.31963			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	102.98377		0.00000	102.96167			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.22665		0.00000	101.20313			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	102.01233		0.00000	101.98824			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.17500	96.98036		10.16000	96.99912			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	101.63688		0.00000	101.61489			0.00	0	350,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	100.44206		0.00000	100.42092			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.73068		0.00000	100.70765			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.67441		0.00000	100.65315			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.61282		0.00000	100.59226			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.74363		0.00000	100.72019			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.67286		0.00000	100.65028			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.62674		0.00000	100.60698			0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.64415		0.00000	100.62384			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.56869		0.00000	100.54962			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.59277		0.00000	100.57290			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.56387		0.00000	100.54498			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.58394		0.00000	100.56437			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.97500	103.22913		6.95000	103.23827			2,790,000,000,000.00	400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.93500	105.79598		7.92000	105.82360			120,612,000,000,000.00	15,200,000,000	6,430,692,000.00
ES23	On 25/01/2023	Spot Bond	8.75500	111.42915		8.74500	111.46523			44,289,512,964,500.00	5,058,767,900	2,913,385,300.00
ES26	On 02/04/2026	Spot Bond	9.03500	93.18702		9.01000	93.33341			94,686,800,000,000.00	10,480,000,000	5,922,700,000.00
ES33	On 15/09/2033	Spot Bond	9.77500	82.39256		9.73000	82.69986			1,046,120,500,000,000.00	07,020,000,000	27,643,249,400.00
ES42	On 25/04/2042	Spot Bond	9.96500	87.55733		9.91500	87.94835			169,405,000,000,000.00	17,000,000,000	36,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.66105		0.00000	100.64019			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.68258		0.00000	100.66104			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.51366		0.00000	100.49292			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.27760		0.00000	101.25750			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.88562		0.00000	99.86617			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.42244		0.00000	100.40385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC09	On 08/10/2014	Spot Bond		0.00000	101.29394		0.00000	101.27443			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond		0.00000	101.81997		0.00000	101.80159			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.54163		100.00000	11.51367			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.23200		100.00000	11.20480			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.01931		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.02007		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.02160		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.02311		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond		6.81500	102.82964		6.79000	102.81684			0.00	0	1,025,602,600.00
FRB05	On 21/12/2018	Spot Bond		9.59500	96.04840		9.58000	96.07621			0.00	0	384,900,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.17927		0.00000	100.16105			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.17920		0.00000	100.16099			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.19420		0.00000	101.17267			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.79136		0.00000	103.76921			0.00	500,000,000	500,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.39839		0.00000	100.37600			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.40518		0.00000	100.38241			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.56000	97.77090		10.55000	97.79098			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		11.39500	102.05380		11.38000	102.07518			0.00	0	64,300,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	98.51033		0.00000	98.48695			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.20000	129.78432		2.20000	129.72045			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.07000	272.69341		2.08000	272.35069			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.25000	109.89058		2.25000	109.83635			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.46000	156.76295		2.46000	156.68482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBJ33	On 07/12/2033	Spot Bond	2.28000	211.10434		2.28000	211.00014			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.82500	110.09247		7.80000	110.09996			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.89800	60.62910		7.89900	60.57092			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47400	38.28510		9.47400	38.24491			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.98899		9.71000	36.94947			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	61.61570		100.00000	61.49880			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.78722		0.00000	100.75545			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.76577		0.00000	100.73487			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.76577		0.00000	100.73487			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.40404		0.00000	100.37701			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.75303		0.00000	100.72264			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.99980		0.00000	99.97581			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.03644		0.00000	100.05294			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.99989		0.00000	99.97940			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	99.99983		0.00000	99.97714			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	102.43955		0.00000	102.42296			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.03521		0.00000	100.05213			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	99.95180		0.00000	99.92773			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	99.95416		0.00000	99.93125			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.95262		0.00000	99.92895			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	99.94950		0.00000	99.92428			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	99.93730		0.00000	99.90598			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.93922		0.00000	99.90885			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	13.59108		100.09221	14.80975			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.95717		0.00000	99.93576			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.19196		0.00000	113.50070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC146	On 20/09/2014	Spot Bond	0.00000	99.99951	0.00000	99.97565				0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	99.99950	0.00000	99.97258				0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.70537	0.00000	100.67690				0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.01006	0.00000	106.02389				0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	99.99975	0.00000	99.97759				0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000	0.00000	98.00000				0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	99.99977	0.00000	99.97735				0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	99.99984	0.00000	99.97954				0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	99.95509	0.00000	99.93265				0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	99.94058	0.00000	99.91090				0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	99.95591	0.00000	99.93388				0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.64600	13.22500	57.62562				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	99.95854	0.00000	99.93782				0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	99.95849	0.00000	99.93774				0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.99981	0.00000	99.97075				0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	99.95651	0.00000	99.93479				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500	97.81038	3.49500	97.75880				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	99.95454	0.00000	99.93183				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	99.95454	0.00000	99.93183				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.56129	0.00000	102.53830				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.77291	0.00000	101.74983				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.02229	0.00000	100.00000				0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000	99.83699	0.00000	99.88431				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	99.95728	0.00000	99.93593				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond		0.00000	99.95832		0.00000	99.93749			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.07588		0.00000	101.05045			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	99.95087		0.00000	99.92633			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.75186		0.00000	100.73134			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.06439		0.00000	101.03923			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.19592		0.00000	101.17160			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	99.94332		0.00000	99.91501			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	99.95553		0.00000	99.93331			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	99.94337		0.00000	99.91509			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	99.95882		0.00000	99.93823			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.84779		0.00000	100.81063			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	99.95509		0.00000	99.93265			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	99.95509		0.00000	99.93265			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00958		0.00000	100.03523			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.56932		0.00000	101.54902			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.66005		0.00000	101.63858			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.38589		0.00000	101.36554			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.38589		0.00000	101.36554			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	99.95246		0.00000	99.92871			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.37238		0.00000	101.35176			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.36649		0.00000	101.34595			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.35334		0.00000	101.33258			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.35721		0.00000	101.33640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond	0.00000	101.36472	0.00000	101.34325				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.23402	0.00000	101.21462				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.36472	0.00000	101.34325				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.22879	0.00000	101.20947				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.98336	0.00000	100.96120				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.01653	8.75000	100.99277				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	99.95597	0.00000	99.93396				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.36274	0.00000	101.33944				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	99.99968	0.00000	99.97745				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	99.99973	0.00000	99.97763				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.22344	0.00000	100.20077				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.98127				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.13743	0.00000	101.11532				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000	119.35380	3.44000	119.29103				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	99.99972	0.00000	99.97719				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	99.99971	0.00000	99.97694				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000	119.51422	3.42000	119.45142				0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.56000	125.42739	1.56000	125.33722				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000	119.35380	3.44000	119.29103				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.54000	125.06301	2.54000	125.00029				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.61000	130.19789	2.61000	130.10059				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.28143	0.00000	101.25653				0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	97.16832	0.00000	97.24093				0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.04480	0.00000	100.05847				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC82	On 15/06/2016	Spot Bond	0.00000		100.04643		0.00000	100.05955			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		99.99984		0.00000	99.98043			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		99.99976		0.00000	99.97739			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		105.08064		0.00000	105.06881			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		99.99960		0.00000	99.97327			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		99.99964		0.00000	99.97433			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		99.95383		0.00000	99.93076			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		100.03824		0.00000	100.05413			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		99.95388		0.00000	99.93084			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		104.41340		0.00000	104.41865			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		93.35295		0.00000	93.42437			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		89.83634		0.00000	89.79310			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00750		0.00000	100.03384			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		8.65779		100.00000	8.63681			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		21.96059		100.00000	21.90739			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000		147.04710		4.68000	146.96520			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000		101.47695		0.00000	101.45999			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.83534		0.00000	101.81748			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.99580		0.00000	102.97780			0.00	0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.87980		0.00000	102.86060			0.00	0	200,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.50409		0.00000	102.48477			0.00	0	9,400,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.85103		0.00000	101.83152			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.99985		0.00000	99.98260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.05659		0.00000	100.03772			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		96.49945		2.18800	96.40460			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		131.43052		2.44000	131.36499			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.12657		0.00000	101.10733			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.58905		10.38000	101.56045			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.58905		10.38000	101.56045			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		103.79000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.82712		0.00000	100.81031			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.15020		0.00000	101.12633			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		106.13355		2.58000	106.08023			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000		201.78575		2.59000	201.68445			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		106.70424		2.55000	106.65072			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.27251		0.00000	101.25566			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.62000		200.91085		2.62000	200.80983			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.26805		0.00000	101.24225			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		108.86038		2.35000	108.80636			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		105.00324		2.64000	104.95031			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.58000		262.24097		2.59000	261.90931			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.08000		272.48374		2.09000	272.14124			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.80000		257.88040		2.81000	257.55338			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		126.56642		2.57000	126.50285			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.06672		0.00000	101.04599			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		126.79858		2.10000	126.73658			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.27151		0.00000	101.24979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.53234		0.00000	101.51041			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.95561		0.00000	100.93456			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		106.15652		2.42000	106.10368			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.28364		104.97509	17.23991			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.10238		101.07593	21.05076			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.13503		100.44759	14.10066			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.64948		100.76967	19.60155			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.11000		114.29378		2.11000	114.23793			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		110.30573		2.21000	110.25142			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.46112		0.00000	98.46002			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		109.99420		2.24000	109.93995			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.53092		0.00000	100.50758			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.28000		339.97445		2.29000	339.54606			0.00	0	0.00
FRS92	On 21/06/2014	Spot Bond	0.00000		99.92062		0.00000	99.90475			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		100.92126		0.00000	100.89947			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.86971		0.00000	100.84918			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		100.82809		0.00000	100.80848			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.50230		0.00000	100.48114			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.38281		0.00000	100.36361			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		101.51006		0.00000	101.48750			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.75500		103.06373		5.76500	103.04560			0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.72500		103.73856		6.70000	103.73787			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.69500		102.70572		7.67000	102.73546			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.09000		103.36674		8.08000	103.37271			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.30500		108.95382		8.29000	108.98001			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.88500		101.35017		8.88000	101.34741			0.00	0	1,550,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.09000		100.28828		9.08000	100.31058			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.66500		91.19631		9.65500	91.22668			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.83500		106.18669		9.81000	106.32675			0.00	0	144,400,000.00
FRX26	On 01/10/2026	Spot Bond	10.10500		97.84469		10.08000	97.98712			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.40500		96.00124		10.36000	96.30891			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.61000		77.85807		10.56000	78.19323			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		99.99993		0.00000	99.98349			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		99.99995		0.00000	99.98284			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		99.99995		0.00000	99.98256			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		99.99990		0.00000	99.98184			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		99.99986		0.00000	99.98072			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		99.99984		0.00000	99.97989			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		99.99970		0.00000	99.97626			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.52713		0.00000	100.50995			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.55486		0.00000	100.53677			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.57993		0.00000	100.56102			0.00	0	46,000,000.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.58583		0.00000	100.56674			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.60256		0.00000	100.58292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.62769		0.00000	100.60723			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.64862		0.00000	100.62748			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.74059		0.00000	100.71646			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.70916		0.00000	101.68728			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.46388		0.00000	101.44155			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.44000		101.89709		9.43000	101.89565			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond	0.00000		100.72027		0.00000	100.70390			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond	0.00000		99.34833		0.00000	99.33204			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		101.00754		0.00000	100.98859			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.02943		0.00000	101.01005			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.07171		0.00000	101.05154			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.12417		0.00000	101.10301			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.19697		0.00000	101.17442			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000		100.22330		0.00000	100.20277			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.53886		0.00000	101.52002			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.30399		0.00000	101.28241			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.34342		0.00000	101.36951			0.00	0	200,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		101.53550		0.00000	101.51771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000	100.18058		0.00000	100.16021			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.63574		0.00000	100.61433			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.45067		0.00000	100.43245			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	99.85665		0.00000	99.83875			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.93981		0.00000	99.91960			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.36921		0.00000	101.34451			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.60763		0.00000	101.58908			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.13923		0.00000	100.02450			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.97119		0.00000	100.95108			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.98367		0.00000	100.96334			0.00	0	0.00
HILC12	On 28/07/2014	Spot Bond	0.00000	100.88693		0.00000	100.87051			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond	0.00000	100.67229		0.00000	100.65589			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.20242		0.00000	101.18188			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.19113	99.24731		8.16663	99.26823			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	101.25866		0.00000	101.23716			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.54376	104.41639		8.51928	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.33094		0.00000	101.30820			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.99389		104.41639		8.96944	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.41926		0.00000	101.39500			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		101.33336		0.00000	101.31238			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.47490		0.00000	101.45070			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.52870		0.00000	101.50367			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.68724		0.00000	100.66557			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.89000		103.33435		9.89000	103.30680			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.43500		109.93500		8.43000	109.93434			36,270,500,000,000.00	4,300,000,000	6,544,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.87000		276.92766		1.88000	276.58048			36,278,000,000,000.00	19,400,000,000	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.87000		283.24629		1.88000	282.87230			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.73500		99.31236		9.69000	99.66824			59,383,500,000,000.00	6,100,000,000	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.65500		99.93639		9.61000	100.30246			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		63.07536		100.00000	62.92256			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.37518		100.00000	16.33551			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		95.31377		100.00000	94.98847			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		43.90187		100.00000	43.79436			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.40960		100.00000	22.35471			0.00	0	100,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.46986		100.00000	14.43481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		65.33381		100.00000	65.17203			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		116.97187		1.60000	116.91627			36,141,208,160,000.00	22,588,255,100	90,808,721,900.00
I2038	On 31/01/2038	Spot Bond	1.82000		121.92281		1.82000	121.86413			85,085,796,796,000.00	46,750,437,800	80,966,189,200.00
I2046	On 31/03/2046	Spot Bond	1.91000		120.67090		1.91000	120.61259			237,524,926,000.00	124,358,600	81,700,388,100.00
I2050	On 31/12/2050	Spot Bond	2.00000		126.00183		2.00000	127.33483			55,910,634,400,000.00	27,955,317,200	30,244,216,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000		94.20000		0.00000	94.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.71500		104.62011		7.69000	104.61639			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.77485		0.00000	100.75531			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.93375		0.00000	100.91626			0.00	0	1,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.21500		104.53945		8.19000	104.55697			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.34000		107.81289		8.33000	107.82157			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		100.60941		0.00000	100.59019			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.53000		117.99871		4.53000	117.93328			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.03500		103.22740		8.01000	103.25396			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.85599		0.00000	100.83713			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.90591		0.00000	100.88596			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000		128.74893		1.38000	128.68846			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		130.04932		2.17000	129.98541			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.88794		0.00000	101.86995			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.80371		0.00000	102.78452			0.00	0	500,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.46000		102.84000		8.45000	102.84878			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.43564		0.00000	100.46231			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.62840		0.00000	101.65425			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.68494		0.00000	100.66574			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	9.02500	96.25349		9.01000	96.28345			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.53500	93.41511		9.53000	93.41103			0.00	0	18,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.42629		0.00000	100.40969			0.00	0	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.54000	97.73676		8.53000	97.74548			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.58500	101.24307		9.58000	101.23934			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.94187		0.00000	100.92317			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.96963		0.00000	100.95038			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.97500	101.40662		7.95000	101.43216			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.80500	100.76556		8.79000	100.79175			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.07338		0.00000	101.05208			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.70225		0.00000	100.68360			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.11000	103.93136		8.10000	103.93214			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.76500	104.78081		8.75000	104.81305			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.95500	105.29185		9.94500	105.32558			497,750,000,000.00	50,000,000	42,000,000,000.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.52011		0.00000	101.50120			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	101.05283		0.00000	101.03419			0.00	0	150,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00435		100.00000	0.00434			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.08156		0.00000	101.06308			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.12983		0.00000	101.11051			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.21000	97.21576		9.20000	97.23789			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.84009		5.00000	100.82649			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.84009		5.00000	100.82649			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.92828		5.00000	101.91438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.84009		5.00000	100.82649			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.06028		4.00000	101.04941			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.68183		0.00000	102.65589			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.59439		0.00000	102.56906			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	102.00961		0.00000	101.98343			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.03490		9.20000	108.00836			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.79219		0.00000	99.77065			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.79219		0.00000	99.77065			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.73074		0.00000	100.70771			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.40011		100.00000	7.38218			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.05947		0.00000	101.04105			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.79141		0.00000	100.77314			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	100.66783		0.00000	100.64960			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.71500	101.75356		9.69000	101.74474			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	100.41538		0.00000	100.39724			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.13557		0.00000	100.11861			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.50695		0.00000	100.48015			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
IN248U	On 26/06/2014	Spot Bond	100.00000	101.29734		100.00000	101.02503			0.00	0	0.00
IN249U	On 10/07/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IN427U	On 01/07/2014	Spot Bond	100.00000	98.51044		100.00000	98.24914			0.00	0	0.00
IN428U	On 08/07/2014	Spot Bond	100.00000	96.71594		100.00000	96.46408			0.00	0	0.00
IN429U	On 15/07/2014	Spot Bond	100.00000	94.98002		100.00000	94.73711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN430U		On 22/07/2014	Spot Bond	100.00000	98.41270	100.00000	97.63779				0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	94.62575	100.00000	93.91959				0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	90.21667	100.00000	89.55331				0.00	0	0.00
IN433U		On 12/08/2014	Spot Bond	100.00000	85.77465	100.00000	85.17483				0.00	0	0.00
IN434U		On 19/08/2014	Spot Bond	100.00000	81.74497	100.00000	81.20000				0.00	0	0.00
IN435U		On 26/08/2014	Spot Bond	100.00000	96.66667	100.00000	95.90551				0.00	0	0.00
IN436U		On 02/09/2014	Spot Bond	100.00000	91.98437	100.00000	91.27131				0.00	0	0.00
IN437U		On 09/09/2014	Spot Bond	100.00000	87.21481	100.00000	86.57353				0.00	0	0.00
INA426		On 24/06/2014	Spot Bond	5.90000	99.88698	5.90000	99.82251				0.00	0	0.00
INA427		On 01/07/2014	Spot Bond	5.90000	99.77421	5.90000	99.70989				0.00	0	0.00
INA428		On 08/07/2014	Spot Bond	5.90000	99.66170	5.90000	99.59752				0.00	0	0.00
INA430		On 22/07/2014	Spot Bond	6.00000	99.42795	6.00000	99.36299				0.00	0	0.00
INA432		On 05/08/2014	Spot Bond	6.00000	99.20096	6.00000	99.13629				0.00	0	0.00
INA433		On 12/08/2014	Spot Bond	6.00000	99.08785	6.10000	99.00722				0.00	0	0.00
INA435		On 26/08/2014	Spot Bond	6.10000	98.84366	6.10000	98.77840				0.00	0	0.00
INA437		On 09/09/2014	Spot Bond	6.10000	98.61560	6.10000	98.55063				0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.99609	0.00000	101.97120				0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.18673	103.44052	11.19527	103.40178				0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.18673	102.28105	11.19527	102.24274				0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	99.93485	0.00000	99.91303				0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.28136	0.00000	100.25291				0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	99.93661	0.00000	99.91524				0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	101.37254	6.50000	101.35483				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	99.95317	0.00000	99.92977		0.00		0	0.00	
ING167	On 30/09/2014	Spot Bond	0.00000	101.54235	0.00000	101.52316		0.00		0	0.00	
ING196	On 30/06/2027	Spot Bond	0.00000	97.45474	0.00000	97.45474		0.00		0	0.00	
ING204	On 13/12/2015	Spot Bond	0.00000	100.01925	0.00000	100.00000		0.00		0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000	101.18830	0.00000	101.16962		0.00		0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000	99.88780	0.00000	99.86539		0.00		0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000	101.41257	0.00000	101.39282		0.00		0	0.00	
ING233	On 25/06/2014	Spot Bond	0.00000	102.96418	0.00000	102.94913		0.00		0	0.00	
ING235	On 20/12/2014	Spot Bond	0.00000	99.96549	0.00000	99.94825		0.00		0	0.00	
ING236	On 20/12/2014	Spot Bond	0.00000	99.96576	0.00000	99.94866		0.00		0	0.00	
ING239	On 15/07/2014	Spot Bond	0.00000	101.06106	0.00000	101.04412		0.00		0	0.00	
ING241	On 03/02/2015	Spot Bond	0.00000	100.75309	0.00000	100.73571		0.00		0	0.00	
ING242	On 10/02/2015	Spot Bond	0.00000	100.63565	0.00000	100.61831		0.00		0	0.00	
ING243	On 18/02/2015	Spot Bond	0.00000	100.56166	0.00000	100.54395		0.00		0	0.00	
ING244	On 18/02/2015	Spot Bond	0.00000	100.55516	0.00000	100.53765		0.00		0	0.00	
ING245	On 28/08/2014	Spot Bond	0.00000	100.35387	0.00000	100.33696		0.00		0	0.00	
ING247	On 17/09/2014	Spot Bond	0.00000	101.50966	0.00000	101.49342		0.00		0	0.00	
ING251	On 12/04/2015	Spot Bond	0.00000	101.10449	0.00000	101.08713		0.00		0	0.00	
ING252	On 20/06/2014	Spot Bond	0.00000	100.70707	0.00000	100.68983		0.00		0	0.00	
ING254	On 28/11/2014	Spot Bond	0.00000	100.37973	0.00000	100.36164		0.00		0	0.00	
ING89	On 31/12/2014	Spot Bond	0.00000	102.07414	0.00000	102.04711		0.00		0	0.00	
INGR02	On 28/11/2014	Spot Bond	0.00000	100.39567	0.00000	100.37825		0.00		0	0.00	
INGR04	On 08/05/2015	Spot Bond	0.00000	100.79192	0.00000	100.77260		0.00		0	0.00	
INGR05	On 07/11/2014	Spot Bond	0.00000	97.54515	0.00000	97.52786		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP269U	On 18/06/2014	Spot Bond	100.00000		66.66668	100.00000	66.66667				0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.31544	0.00000	101.29329				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.34278	0.00000	101.32021				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.36105	0.00000	101.33820				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.72500		101.79672	8.70000	101.83439				0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond	0.00000		101.05556	0.00000	101.03907				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.76000		98.84517	9.75000	98.86846			19,520,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.09821	0.00000	100.07786				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.94000		104.54403	8.93000	104.54749				0.00	0	111,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.47192	0.00000	101.45082				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.46357	0.00000	101.44124				0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.94037	0.00000	100.91976				0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.62098	0.00000	100.59589				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		99.93407	0.00000	99.91185				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.89500		101.49756	8.87000	101.49719				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.82128	0.00000	101.80070				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.32758	0.00000	100.30383				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		120.80652	3.26000	120.74357				0.00	0	160,000,000.00
IV019	On 31/03/2028	Spot Bond	3.64000		137.09137	3.64000	137.01869				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.78493	0.00000	101.76184				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.58595	0.00000	101.56136				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000	101.47483	0.00000	101.45153				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.18183	0.00000	100.15876				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.85033	0.00000	99.82849				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.86235	3.60000	96.81098				0.00	0	180,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.60000	102.62546	3.60000	102.57108				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.21561	0.00000	100.19133				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.88910	0.00000	100.86485				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.13557	0.00000	100.11861				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.59500	111.61185	10.58000	111.63003				0.00	0	600,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.32945	0.00000	101.30306				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.64000	137.09137	3.64000	137.01869				0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	97.99308	100.00000	97.73453				0.00	0	0.00
IV428U	On 10/07/2014	Spot Bond	100.00000	96.21352	100.00000	95.96427				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000	94.50311	100.00000	94.26264				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000	96.87500	100.00000	96.12403				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	88.89964	100.00000	88.25544				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	84.58333	100.00000	84.00000				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	92.50633	100.00000	91.92453				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	100.42399	0.00000	100.40534				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	101.13818	0.00000	101.12029				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.52046	0.00000	100.50302				0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000	99.85473	5.90000	99.79030				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000	99.74204	5.90000	99.67775				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000	99.62960	5.90000	99.56546				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA429	On 17/07/2014	Spot Bond		5.90000	99.51741		6.00000	99.44420			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond		6.00000	99.16861		6.00000	99.10399			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.10000	98.69693		6.10000	98.63185			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond		6.10000	98.58310		6.10000	98.51818			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.83492		0.00000	100.81327			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.05281		0.00000	101.03235			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.44103		0.00000	101.42251			0.00	0	300,000,000.00
IVC007	On 04/04/2016	Spot Bond		0.00000	101.45815		0.00000	101.43852			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond		0.00000	100.72905		0.00000	100.71142			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.57751		0.00000	100.55869			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.62256		0.00000	100.60088			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.36022		0.00000	100.34000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.34287		0.00000	101.32030			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.35201		0.00000	101.32930			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.37028		0.00000	101.34730			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.28804		0.00000	101.26630			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.19439		0.00000	101.17399			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.04540		0.00000	101.02507			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.01865		0.00000	99.99986			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.70444		0.00000	100.68469			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.45908		0.00000	100.44051			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.45435		0.00000	100.43597			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.60501		0.00000	101.58384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000	101.27427		0.00000	101.25503			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.10711		0.00000	101.08751			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.93232		0.00000	100.91419			0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.47775		0.00000	100.45260			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	59.55178		100.00000	59.40752			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.06410		0.00000	101.04299			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.74048		100.00000	62.58682			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.84526		0.00000	101.82381			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.55439		100.00000	22.49975			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.40816		0.00000	101.38498			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	86.99764		100.00000	86.79245			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	85.51410		100.00000	85.31887			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	61.61397		100.00000	61.46307			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	70.04637		100.00000	69.91348			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	61.03308		100.00000	60.88522			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	54.94288		100.00000	54.80978			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.14398		0.00000	100.12292			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.14943		0.00000	100.12759			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	87.06625		100.00000	86.79245			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.46996		0.00000	102.44638			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.21757		0.00000	101.19242			0.00	0	16,367,700.00
KW01	On 31/10/2027	Spot Bond	8.82500	138.10745		8.80000	138.31869			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.25911		0.00000	100.24160			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.78414		0.00000	101.76493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK05	On 28/02/2019	Spot Bond	0.00000		100.46451		0.00000	100.44408			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.46329		0.00000	100.44387			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.02914		0.00000	101.00871			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.04000		98.98989		9.03000	98.99203			0.00	0	1,429,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.19000		96.74284		9.18000	96.74957			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.68500		100.79856		9.68000	100.79468			0.00	0	27,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.20461		0.00000	100.08126			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.71500		100.17951		10.69000	100.18442		22,287,200,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.22319		0.00000	100.09738			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.58441		0.00000	100.56414			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.62309		0.00000	100.60148			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.66944		0.00000	100.64620			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.17206		0.00000	101.15488			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000		98.79012		0.00000	98.78692			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		98.03789		0.00000	98.02052			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000		99.40431		0.00000	99.38821			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		98.94686		0.00000	98.93066			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		98.66793		0.00000	99.67336			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		67.71800		100.00000	67.59259			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		86.99764		100.00000	86.79245			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.93321		0.00000	101.91576			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		81.41593		100.00000	81.23620			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000		93.23308		100.00000	92.53731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ23U	On 19/06/2014	Spot Bond	100.00000	66.66667	100.00000	66.66667				0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	98.91599	100.00000	98.64865				0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
MAQ26U	On 24/07/2014	Spot Bond	100.00000	91.47870	100.00000	100.00000				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.24086	0.00000	100.21404				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.49380	0.00000	101.47474				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.22566	0.00000	101.20583				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	102.07842	0.00000	102.06047				0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.56205	0.00000	102.54294				0.00	0	2,000,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.12243	0.00000	100.10456				0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.17226	0.00000	100.15475				0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.47157	0.00000	100.45300				0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.66607	0.00000	100.64880				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.80500	0.00000	100.78647				0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.13304	0.00000	101.11408				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.17655	0.00000	101.15808				0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	59.87628	100.00000	59.73123				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	26.08754	100.00000	26.02435				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	63.69029	100.00000	63.53600				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.94500	101.92837	8.93000	101.96194				0.00	0	129,900,000.00
MBSA02	On 15/04/2019	Spot Bond	8.83500	101.85367	8.82000	101.88764				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.14948	0.00000	100.03339				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.13918	0.00000	100.02445				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.25142		0.00000	101.23023			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	101.32920		0.00000	101.31004			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	101.33866		0.00000	101.31937			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	101.38592		0.00000	101.36595			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	103.05069		0.00000	103.02960			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	103.20581		0.00000	103.18370			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.27500	102.40828		8.26500	102.40623			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		9.01500	105.46473		9.00000	105.49441			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.88500	105.23468		9.87500	105.25920			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.51000	101.40563		6.52000	101.38329			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	99.99993		0.00000	99.98267			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	99.99992		0.00000	99.98199			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.88500	101.42719		9.88000	101.42077			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.73000	103.11203		7.70500	103.12006			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.43155		0.00000	100.41080			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		9.20000	99.42065		9.19000	99.42138			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.01189		0.00000	100.03665			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.76000	104.04961		9.75000	104.07175			7,808,000,000,000.00	800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.75129		100.00000	13.71798			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.41452		0.00000	100.39458			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.90000	99.39986		8.89000	99.40150			0.00	0	79,700,000.00
MTN02	On 13/07/2014	Spot Bond		5.99500	104.69948		6.00500	104.68167			0.00	0	312,300,000.00
MTN03	On 13/07/2015	Spot Bond		7.81500	105.62322		7.79000	105.62629			2,813,400,000,000.00	360,000,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	8.84000	107.80630		8.83000	107.80748			0.00	0	519,700,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.44374		100.89771	6.42802			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.52933		100.61875	6.51342			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.70902		0.00000	100.68968			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.71901		0.00000	100.69940			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.72386		0.00000	100.70411			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.78418		0.00000	100.76280			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.85426		0.00000	100.83097			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.41326		100.00000	0.41226			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.41326		100.00000	0.41226			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.32000	94.61657		9.31000	94.64835			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	101.33962		7.64000	101.36581			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.40500	98.24340		9.40000	98.24228			0.00	0	1,063,831,200.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	101.19049		0.00000	101.17362			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.21000	103.18452		9.20000	103.20903			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.64678		0.00000	100.62808			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.65500	102.89722		9.64500	102.93338			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.91157		0.00000	101.89287			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.73305		0.00000	100.71468			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.96050		0.00000	101.94163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.30154	0.00000	101.28364				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.58272	0.00000	100.56456				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.96357	0.00000	99.94537				0.00	0	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.41500		106.39665	7.39000	106.40552				0.00	0	856,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.60580	0.00000	101.63193				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.84500		113.61721	8.83000	113.65625				0.00	0	439,500,000.00
NBK4	On 28/10/2024	Spot Bond	11.00000		33.91403	10.97500	33.98358				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.61500		103.25172	7.59000	103.25079				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.21847	0.00000	101.19766				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.28255	0.00000	101.26063				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.96500		104.48810	7.94000	104.50694				0.00	0	5,939,800,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		99.94602	0.00000	99.92783				0.00	0	500,000,000.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		101.33440	0.00000	101.31579				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.88631	0.00000	102.86516				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.57892	0.00000	101.55636				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.40836	0.00000	101.38518				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.37966	0.00000	100.35836				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		90.24315	0.00000	90.20619				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.35974	0.00000	100.33952				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.14101		0.00000	101.12044			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.23995		0.00000	101.21759			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.06655		0.00000	101.04581			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.47978		0.00000	101.45514			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.49068		0.00000	86.45246			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.75466		0.00000	101.73646			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.76099		0.00000	100.73966			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.99987		0.00000	99.98107			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.99990		0.00000	99.98217			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.49033		0.00000	101.46804			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.99990		0.00000	99.98284			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.96313		0.00000	99.94471			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.96316		0.00000	99.94475			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.97095		0.00000	100.95167			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.95728		0.00000	99.93593			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.17000	105.61844		10.14500	105.74571			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.95756		0.00000	99.93634			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.20500	104.37577		10.18000	104.50640			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.95728		0.00000	99.93593			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.96176		0.00000	99.94267			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98088			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.66500	104.85650		8.64000	104.86176			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.29493		0.00000	101.27140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		100.47273		0.00000	100.45012			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.22500		103.67737		10.21000	103.74174			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		101.60030		0.00000	101.57717			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.26369		0.00000	101.24545			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.29000		110.43137		12.28000	110.43092			0.00	0	131,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.43869		0.00000	110.41304			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.40794		0.00000	100.38218			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.09000		165.23939		2.10000	165.11956			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.93500		105.69928		8.93000	105.69716			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.17797		0.00000	100.15989			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.13611		0.00000	100.11907			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.56500		104.66046		9.56000	104.65656			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.56381		0.00000	100.54416			0.00	5,320,000,000	1,330,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.76761		0.00000	100.74954			0.00	0	300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.53244		0.00000	100.51388			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.55209		0.00000	100.53286			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.54033		0.00000	100.52150			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.76500		105.53610		9.76000	105.53665			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.55215		0.00000	100.53291			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.56386		0.00000	100.54421			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.55602		0.00000	100.53665			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.96500		104.64675		9.96000	104.64149			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.57963		0.00000	100.55943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.57170		0.00000	100.55179			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.57563		0.00000	100.55557			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.72027		0.00000	100.69518			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.67263		0.00000	100.64921			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.58739		0.00000	100.56692			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.70500	113.49720		8.69000	113.52950			8,705,000,000,000.00	1,000,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.16000	119.45150		9.15000	119.48670			3,664,000,000,000.00	400,000,000	313,300,000.00
NRA023	On 31/05/2023	Spot Bond	1.98500	171.37947		1.99500	171.16904			33,348,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.54500	121.62562		9.52000	121.81834			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.10174		0.00000	101.08109			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.99739		0.00000	100.97759			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.73255		0.00000	101.71426			0.00	0	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.94319		0.00000	99.92402			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.46659		0.00000	100.44692			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.48278		0.00000	100.46243			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.53711		0.00000	100.51350			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.60858		0.00000	100.57944			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.52250		100.00000	16.48247			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	42.93419		100.00000	42.82904			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.94500	103.80847		6.92000	103.82153			0.00	0	313,836,500.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	15.18909		100.00000	15.15229			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.91000		0.00000	98.91000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.57007		100.00000	66.40704			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.69902		0.00000	100.67996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM11	On 23/01/2015	Spot Bond		0.00000	101.01519		0.00000	100.99677			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.28966		0.00000	100.27150			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.25810		0.00000	100.23935			0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond		0.00000	100.35682		0.00000	100.34060			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.32899		0.00000	100.31067			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.92265		0.00000	101.90259			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.97477		0.00000	100.95582			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	101.00303		0.00000	100.98354			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	101.01574		0.00000	100.99600			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	101.04400		0.00000	101.02371			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	101.16541		0.00000	101.14276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.19363		0.00000	101.17043			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.10141		0.00000	101.07955			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.71500		105.06832		6.69000	105.05552			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.36500		98.50554		6.37500	98.48628			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.24500		39.48009		8.22000	39.58052			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.71500		111.45402		6.69000	111.46503		5,095,948,505,869,500.00	48,093,597,300	72,390,434,700.00	
R158	On 15/09/2015	Spot Bond	6.71500		111.45402		6.69000	111.46503			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.61500		92.26870		6.59000	92.28005			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.71500		117.40558		6.69000	117.44032			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.54500		86.58625		6.52000	86.61804			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.42500		115.82366		8.40000	116.00941		8,960,369,485,000,000.00	24,376,200,000	73,411,923,524.00	
R187P	On 21/12/2026	Spot Bond	8.16500		36.76729		8.14000	36.86980			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.08500		34.29370		8.06000	34.39769			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.58000		283.47618		1.59000	283.12234		67,265,971,842,000.00	42,573,399,900	32,857,306,800.00	
R201	On 21/12/2014	Spot Bond	5.99500		101.32097		6.00500	101.29955		1,026,774,222,782,000.00	71,271,763,600	63,950,000,000.00	
R202	On 07/12/2033	Spot Bond	1.79000		227.14385		1.79000	227.03482		240,795,052,503,000.00	34,522,375,700	52,368,802,900.00	
R2023	On 28/02/2023	Spot Bond	8.25500		99.25003		8.24500	99.28825		7,547,543,198,000,000.00	14,299,600,000	89,219,822,500.00	
R203	On 15/09/2017	Spot Bond	7.34000		104.73582		7.33000	104.74415		0,006,572,712,634,000.00	63,293,285,100	54,376,488,600.00	
R2030	On 31/01/2030	Spot Bond	8.95500		95.13003		8.91000	95.46096		7,908,876,900,000,000.00	83,180,000,000	03,690,000,000.00	
R2032	On 31/03/2032	Spot Bond	9.08000		94.54748		9.03500	94.89765			0.00	0	6,800,000,000.00
R2037	On 31/01/2037	Spot Bond	9.15500		97.06105		9.09500	97.58008		1,934,999,104,494,000.00	11,359,814,800	36,355,123,000.00	
R204	On 21/12/2018	Spot Bond	7.59500		101.49885		7.58000	101.53495		8,537,672,941,871,500.00	24,117,569,700	26,072,062,500.00	
R2048	On 28/02/2048	Spot Bond	9.28000		97.19687		9.22000	97.76248		5,805,586,560,000,000.00	25,602,000,000	11,386,464,800.00	
R207	On 15/01/2020	Spot Bond	7.88500		100.29780		7.88000	100.29820		6,424,051,144,563,000.00	14,717,963,800	92,640,539,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	8.06000	94.73717	8.05000	94.76605				8,283,285,796,344,000.00	27,702,952,400	70,497,883,600.00
R209	On 31/03/2036	Spot Bond	9.08500	74.66774	9.04000	74.98468				7,467,294,011,000,000.00	21,936,600,000	93,988,774,100.00
R210	On 31/03/2028	Spot Bond	1.74000	170.53633	1.74000	170.45468				62,885,001,222,000.00	36,140,805,300	31,153,713,800.00
R211	On 31/01/2017	Spot Bond	0.68000	131.15554	0.68000	131.09651				78,862,379,024,000.00	15,974,086,800	73,201,187,400.00
R212	On 31/01/2022	Spot Bond	1.60000	135.33214	1.60000	135.26782				164,756,767,840,000.00	02,972,979,900	67,099,583,900.00
R213	On 28/02/2031	Spot Bond	8.96500	85.26257	8.92000	85.58110				8,953,925,798,174,500.00	98,764,729,300	03,942,000,000.00
R214	On 28/02/2041	Spot Bond	9.18500	75.38733	9.13500	75.75484				2,376,363,314,656,000.00	47,453,817,600	35,700,120,200.00
R226C	On 15/09/2014	Spot Bond	5.96500	98.59814	5.97500	98.57991				0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.77500	95.21187	6.75000	95.21165				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.61500	92.26870	6.59000	92.28005				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.53500	89.43482	6.51000	89.45685				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.54500	86.58625	6.52000	86.61804				0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	6.05000	99.98343	6.06000	99.96681				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.00000	97.07161	6.01000	97.05108				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.68500	93.61892	6.66000	93.62478				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.55500	90.76238	6.53000	90.77938				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.53500	87.91614	6.51000	87.94330				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.59500	85.01069	6.57000	85.04709				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.31500	80.59533	7.30500	80.60280				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.36500	77.62033	7.35500	77.63115				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.60000	74.18775	7.58500	74.21549				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.58000	71.53385	7.56500	71.56582				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.56000	68.98820	7.54500	69.02406				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond		7.55000	66.51068		7.53500	66.55008			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.84500	63.00763		7.84000	63.01252			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.82500	60.70537		7.82000	60.71157			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.98000	57.81287		7.97000	57.83940			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.95000	55.71512		7.94000	55.74341			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.92000	53.70899		7.91000	53.73890			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.89000	51.79006		7.88000	51.82144			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.85000	49.99741		7.84000	50.03017			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.81000	48.28543		7.80000	48.31945			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.36500	44.05617		8.34000	44.15214			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.32500	42.45838		8.30000	42.55604			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.28500	40.93428		8.26000	41.03342			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.24500	39.48009		8.22000	39.58052			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.20500	38.09222		8.18000	38.19377			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.16500	36.76729		8.14000	36.86980			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.12500	35.50212		8.10000	35.60544			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.08500	34.29370		8.06000	34.39769			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.70841		0.00000	101.68061			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.58458		0.00000	100.56099			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.71721		0.00000	101.68897			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.55624		0.00000	101.53173			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	17.06572		100.00000	17.02437			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.32225		100.00000	6.30677			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.14683		100.00000	17.10529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.58673	0.00000	101.56699				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.18301	0.00000	100.16237				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.68082	0.00000	100.66338				0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond	0.00000	102.21060	0.00000	102.19277				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	99.93440	0.00000	99.91772				0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond	0.00000	100.57563	0.00000	100.55918				0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.18640	0.00000	101.16618				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.61949	0.00000	100.59930				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.33134	0.00000	101.31082				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.94296	0.00000	100.92216				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.22094	0.00000	100.20057				0.00	0	480,000,000.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.36416	0.00000	101.34618				0.00	70,000,000	100,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.17813	0.00000	101.15800				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.45960	0.00000	100.43938				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.22890	0.00000	100.20786				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.06997	0.00000	101.04139				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.41807	0.00000	102.38649				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.58882	0.00000	101.55576				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.42543	0.00000	101.39580				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.42543	0.00000	101.39580				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.80225	0.00000	99.77361				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.77888	0.00000	99.74692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000	100.28135		0.00000	100.25290			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.92741		12.35000	106.89202			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.26002		0.00000	100.23615			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.80743		100.00000	13.77399			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.72318		0.00000	100.70112			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.41300		0.00000	101.39076			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.29855		0.00000	101.27636			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.15789		0.00000	100.13481			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.02672		0.00000	101.00492			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.36817		100.00000	2.36249			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.09222		100.00000	16.05280			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.73295		100.00000	23.67546			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.33846		100.00000	14.28611			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.69209		100.00000	23.63469			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	101.43144		0.00000	101.38892			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	102.18989		0.00000	102.14630			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.36000	104.63928		9.35000	104.66382		4,680,000,000,000.00	500,000,000	1,269,800,000.00	
RW23	On 10/12/2023	Spot Bond	9.50500	100.28495		9.49500	100.32111			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.11500	101.25050		10.07000	101.56477			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.92188		0.00000	96.93988			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.96500	106.96934		7.94000	107.00307			0.00	0	2,940,700,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.55066		0.00000	100.52843			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.39000	101.27114		9.38000	101.27481		28,170,000,000,000.00	3,000,000,000	750,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	101.23684		0.00000	101.21532			0.00	100,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK16	On 15/03/2023	Spot Bond	0.00000		100.01738		0.00000	100.04037			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.11529		0.00000	101.09317			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.26956		0.00000	101.24706			0.00	0	45,866,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.24658		0.00000	101.22450			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.71500		102.37666		7.69000	102.37794			0.00	0	1,039,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.14500		99.25723		9.13000	99.27968		36,580,000,000,000.00	4,000,000,000	2,589,733,500.00	
SBN27	On 15/09/2015	Spot Bond	8.17500		109.66828		8.15000	109.67468			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.03500		109.83766		8.01000	109.84450			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.96500		109.92250		7.94000	109.92956			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.74000		100.79677		8.73000	100.80082			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.11000		109.74687		8.08500	109.75348			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.07500		109.78923		8.05000	109.79594			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.01109		0.00000	100.03617			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		99.93020		0.00000	99.90677			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.61348		0.00000	101.59220			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.39000		103.58077		8.38000	103.58593			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.38933		0.00000	101.37034			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		99.94377		0.00000	99.92491			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		103.97872		0.00000	103.96009			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.21000		104.84658		9.20000	104.87309			0.00	0	91,900,000.00
SBS20	On 15/05/2026	Spot Bond	10.07500		100.79270		10.05000	100.93697			0.00	0	382,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.79197		0.00000	100.76977			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.00986		0.00000	100.99226			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond		0.00000	100.75541		0.00000	100.73553			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	103.53782		0.00000	103.51815			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.68500	101.36796		8.67000	101.40398			0.00	0	1,238,700,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	11.28275		100.00000	11.25750			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.79500	105.39423		9.78500	105.42891			0.00	0	3,308,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.24802		0.00000	101.22974			0.00	0	1,900,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.30500	97.77918		9.29500	97.79345			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.12500	93.92775		9.10000	94.07649			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.15075		0.00000	100.13159			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		10.07500	98.13425		10.05000	98.28434			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.76000	94.78585		9.75000	94.81120			0.00	0	19,900,000.00
SBS9	On 07/07/2016	Spot Bond		7.76500	111.96078		7.74000	111.98586			0.00	0	819,500,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	271.85583		2.12000	271.51401			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.32500	128.92697		1.32500	128.86661			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.40000		0.00000	106.63000			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	100.26356		0.00000	100.24469			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	13.58553		100.00000	13.55262			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.95000	126.92139		1.95000	126.85979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.37254		6.50000	101.35483			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	99.99678		0.00000	100.01920			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	99.80564		0.00000	99.78544			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.32343		0.00000	101.30265			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.37000	98.18800		9.36000	98.18887			0.00	0	279,700,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.06714		0.00000	101.04538			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.43467		0.00000	101.41275			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	99.89874		0.00000	99.87850			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	99.94929		0.00000	99.93217			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond	0.00000	100.87124		0.00000	100.85354			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	14.50500		100.00000	14.46986			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.16254		0.00000	100.14189			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	58.49083		100.00000	58.30821			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.06005		100.00000	16.88711			0.00	0	20,000,000,000.00
SLI2	On 15/08/2016	Spot Bond	8.01500	106.46657		7.99000	106.49317			27,892,200,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.19500	101.30530		9.18000	101.33055			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.69000	100.93419		8.68000	100.93839			33,369,600,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.60444		0.00000	100.58533			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.59533		0.00000	100.57528			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.91739		0.00000	100.89848			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.59945		0.00000	100.57926			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	101.05962		0.00000	101.03859			0.00	0	2,381,532,500.00
SSA01	On 28/06/2016	Spot Bond	8.44000	101.96321		8.43000	101.95858			0.00	0	172,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000		101.36110		0.00000	101.34175			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.72404		0.00000	101.70448			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.29646		0.00000	101.27552			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.61000		94.61899		9.60000	94.63671			24,986,000,000,000.00	2,600,000,000	1,354,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.38693		0.00000	100.36522			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.87676		0.00000	99.85584			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.17910		0.00000	101.15784			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.66800		87.20668		9.65800	87.22866			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.73000		86.93166		9.72000	86.95338			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.24000		100.70895		7.25000	100.68435			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.14500		94.98654		9.14000	94.98345			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.03893		0.00000	100.01941			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.52000		101.40321		8.51000	101.40791			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		108.86038		2.35000	108.80636			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.54500		97.93124		8.53000	97.96325			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond	0.00000		100.89402		0.00000	100.87664			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.60181		0.00000	100.57549			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.84500		104.56898		9.82000	104.72508			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.34316		0.00000	100.32386			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		99.98540		0.00000	99.96557			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.03692		0.00000	100.01847			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.19500		76.68713		10.15000	76.95540			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.21659		0.00000	101.19580			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		99.43612		0.00000	99.41521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond		0.00000	100.64291		0.00000	100.62331			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	99.45877		0.00000	99.44237			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	99.11427		0.00000	99.09787			0.00	30,400,000,000	7,600,000,000.00
SY1089	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	99.00086		0.00000	98.98448			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond		0.00000	99.96729		0.00000	99.95093			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	98.98430		0.00000	98.96792			0.00	0	0.00
SY1095	On 18/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond		0.00000	99.91835		0.00000	99.90202			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	98.93533		0.00000	98.91895			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond		0.00000	99.91843		0.00000	99.90211			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond		0.00000	99.85378		0.00000	99.83753			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	98.86734		0.00000	98.85092			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond		0.00000	99.80377		0.00000	99.78742			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	98.81797		0.00000	98.80156			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond		0.00000	99.51773		0.00000	99.51645			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond		0.00000	99.68969		100.00000	95.30026			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond		0.00000	99.65649		0.00000	98.65168			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	98.63719		0.00000	99.64013			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	98.62298		0.00000	98.62077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1109	On 11/07/2014	Spot Bond	0.00000	99.62429		0.00000	93.53256			0.00	0	0.00
SY1110	On 14/07/2014	Spot Bond	0.00000	99.57477		0.00000	99.60796			0.00	0	0.00
SY1111	On 18/07/2014	Spot Bond	0.00000	99.51057		100.00000	92.63959			0.00	50,800,000,000	25,400,000,000.00
SY1112	On 18/07/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	100.00000	98.83721		100.00000	98.69376			0.00	0	0.00
SY1115	On 21/07/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.17500	109.13632		7.15000	109.14687			4,018,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.02500	101.79267		9.00000	101.94287			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	98.62019		100.00000	98.36797			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	92.54518		100.00000	92.31382			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.53018		100.00000	27.46349			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.07396		0.00000	101.05567			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.89128		0.00000	100.87281			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.50839		0.00000	100.49136			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.34504		0.00000	100.32563			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.48738		0.00000	100.47051			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.99999		0.00000	99.98341			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.99999		0.00000	99.98246			0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.77308		0.00000	97.75554			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.26605		0.00000	97.24852			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.94664		0.00000	100.92824			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.96500	104.82158		7.94000	104.84711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.10413	0.00000	101.08444				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.13499	0.00000	101.11476				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.29949	7.83000	103.27757				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.08714	0.00000	101.06776				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.12573	0.00000	101.10566				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.89170	0.00000	102.86980				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.08714	0.00000	101.06776				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.12573	0.00000	101.10566				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		103.01793	7.16000	102.99791				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.20131	0.00000	101.17989				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.19515	0.00000	101.17383				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.34307	0.00000	101.31909				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.32305	0.00000	101.29943				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.92630	0.00000	101.89176				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.85743	0.00000	101.82414				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.08560	0.00000	101.06625				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.13499	0.00000	101.11476				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.67749	8.73000	103.65303				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.08098	0.00000	101.06170				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.12573	0.00000	101.10566				0.00	0	2,500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.06500		100.55912	9.05000	100.58385				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.21594	0.00000	101.19681				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.27756	0.00000	101.25745				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.20440		0.00000	101.18292			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.18744		0.00000	101.16626			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.34088		0.00000	101.31978			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.33999		0.00000	101.31606			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.33383		0.00000	101.31001			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.45339		0.00000	101.43050			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.81914		0.00000	101.78655			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.82526		0.00000	101.79256			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	102.04034		0.00000	102.00812			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.17850		0.00000	101.15841			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.74352		101.06155	6.72684			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.08098		0.00000	101.06170			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.37822		0.00000	101.36012			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.21981		0.00000	101.19806			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.28146		0.00000	101.25859			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.93243		0.00000	101.89777			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.53287		0.00000	101.51404			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.15438		0.00000	101.13471			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.17046		0.00000	101.15051			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.15438		0.00000	101.13471			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.17046		0.00000	101.15051			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.17850		0.00000	101.15841			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.14473		0.00000	101.12523			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.17046		0.00000	101.15051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.25886	0.00000	101.23740				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.25886	0.00000	101.23740				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.25886	0.00000	101.23740				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.38739	0.00000	101.36372				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.41951	0.00000	101.39529				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.37936	0.00000	101.35583				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.02083	0.00000	101.98626				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.06086	0.00000	102.02560				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.04485	0.00000	102.00987				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.21500		104.66009	8.19000	104.65801				0.00	0	1,279,700,000.00
TL20	On 22/02/2020	Spot Bond	10.03500		85.00271	10.03000	84.99899				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.18000		104.03568	8.17000	104.04279			53,988,000,000,000.00	6,600,000,000	21,929,100,000.00	
TN20	On 17/09/2020	Spot Bond	9.31000		108.21970	9.30000	108.24118			195,510,000,000,000.00	21,000,000,000	18,324,700,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.80456	100.00000	0.80202				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.50500		109.21870	9.49500	109.25560			218,234,800,000,000.00	22,960,000,000	10,280,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.64500		102.17235	9.62000	102.31357			267,395,086,500,000.00	27,723,700,000	18,732,250,000.00	
TN27	On 14/11/2027	Spot Bond	9.67500		95.12623	9.65000	95.28000			67,725,000,000,000.00	7,000,000,000	2,518,500,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.82917	0.00000	100.81066				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.62300	0.00000	101.60366				0.00	25,000,000	1,611,899,100.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		100.73765	0.00000	100.71871				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.71416	0.00000	100.69414				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.73274	0.00000	100.71220				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.73461	0.00000	100.71402				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.82608		0.00000	100.80292			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.01560		0.00000	100.98712			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.55332		0.00000	101.53439			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.41129		0.00000	101.39102			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.44161		0.00000	101.42092			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.12607		0.00000	101.10789			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.20398		0.00000	101.18451			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.72376		10.00000	99.69617			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.73063		9.75000	99.70372			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.73672		100.00000	9.71077			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.24686		0.00000	100.22782			0.00	1,500,000,000	3,000,000,000.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.26232		0.00000	100.24210			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.27091		0.00000	100.25001			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.27262		0.00000	100.25160			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.32048		0.00000	100.29576			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.42532		0.00000	100.39248			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.32182		0.00000	98.30599			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.63241		0.00000	97.61642			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.43997		0.00000	97.42417			0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.44170		0.00000	99.42619			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.39895		0.00000	96.38243			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.14294		0.00000	99.12580			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.55334		0.00000	95.53418			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.91663		0.00000	98.89970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP160	On 19/02/2015	Spot Bond		0.00000	95.04710		0.00000	95.03231			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	95.15287		0.00000	95.13423			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	98.42679		0.00000	98.40969			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	94.97873		0.00000	94.96041			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	94.75105		0.00000	94.73282			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	97.95849		0.00000	97.94148			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	94.52619		0.00000	94.50807			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	93.83323		0.00000	93.81531			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	93.55057		0.00000	98.60659			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.68239		100.00000	12.65167			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	100.57646		0.00000	100.55942			0.00	0	0.00
TWC047	On 21/07/2014	Spot Bond		0.00000	101.13327		0.00000	101.11661			0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond		0.00000	101.07205		0.00000	101.05556			0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond		0.00000	101.06661		0.00000	101.04994			0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond		0.00000	101.03973		0.00000	101.02296			0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond		0.00000	100.92745		0.00000	100.91089			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	100.56542		0.00000	100.54879			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	100.38249		0.00000	100.36586			0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond		0.00000	101.19987		0.00000	101.18112			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	100.43038		0.00000	100.41167			0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond		0.00000	101.07713		0.00000	101.06030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.38438	0.00000	100.36767				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.46000	109.22082	9.45000	109.24414				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.29879	0.00000	101.27660				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.77482	0.00000	101.74956				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.68000	104.08866	9.67000	104.08934				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.84244	0.00000	99.82496				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.83391	0.00000	99.81653				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.83485	0.00000	100.81513				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.86270	0.00000	100.84233				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.86393	0.00000	100.84354				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.81636	0.00000	99.79723				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.81106	0.00000	99.79140				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.07500	110.39149	7.05000	110.41820			141,500,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.16000	242.77604	1.16000	242.66356				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.03500	102.30712	7.01000	102.31061				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.84000	103.54485	7.83000	103.54953			64,288,000,000,000.00	8,200,000,000	5,670,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.15000	103.95200	8.13500	103.99075				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.51000	102.79975	8.50500	102.79975				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.60000	102.60997	8.59000	102.63866			43,000,000,000,000.00	5,000,000,000	2,790,300,000.00	
Z014	On 30/06/2015	Spot Bond	6.66500	93.48449	6.64000	93.49086				0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.03000	99.83507	6.04000	99.81830				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.59500	91.72847	6.57000	91.74181				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.01000	97.38623	6.02000	97.36636				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.66500	93.46756	6.64000	93.47399				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.54000	67.66630		7.52500	67.70435			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.65991		100.00000	39.58467			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.99249		100.00000	20.95266			0.00	0	0.00
Total for j-Bonds :										1.45e+017	11,480,377,800	'21 658 523 624.00
Grand Total:										1.45e+017	11,480,627,059	'21 662 187 865.00