



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: 30/07/2014

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 30/07/2014	Any day expiry		10.64920	10.64920		10.58200	10.58200		10.94	0.00	0	0.00
\$ / R	On 31/07/2014	Any day expiry		10.68710	10.68710		10.58200	10.58200		10.98	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry		10.69560	10.69560		10.59240	10.59240		10.09	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	Call	219.76840	0.21977	134.67380	0.13467	219.768	12.30	0.00	0	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	142.39550	0.14240	230.97410	0.23097	142.395	11.18	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	14.35850	0.01436	6.90010	0.00690	14.358	12.08	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	218.75850	0.21876	314.50010	0.31450	218.758	12.08	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.69730	10.69730		10.59420	10.59420		10.09	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	50.90830	0.05091	25.38910	0.02539	50.908	10.46	0.00	0	250.00
\$ / R	On 13/08/2014	Any day expiry		10.70610	10.70610		10.60100	10.60100		9.70	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	Call	149.71320	0.14971	0.00000	0.00000	149.713	10.39	675,990.00	7,000	7,000.00
\$ / R	On 22/08/2014	Any day expiry		10.72200	10.72200		10.61860	10.61860		9.56	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	12.83520	0.01284	22.60540	0.02261	12.835	11.21	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.46950	0.00047	0.32830	0.00033	0.470	17.27	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.73080	10.73080		10.62730	10.62730		9.57	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	154.67160	0.15467	227.14870	0.22715	154.672	9.82	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.14060	0.00014	0.09850	0.00010	0.141	20.39	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.73250	10.73250		10.62910	10.62910		9.57	0.00	0	0.00

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 28/08/2014	Any day expiry	8.30	Put	0.01020	0.00001	0.00000	0.00000	0.010	23.91	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	46.50910	0.04651	29.75500	0.02975	46.509	10.64	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.75210	10.75210	10.64860	10.64860		9.66	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	143.13730	0.14314	99.57260	0.09957	143.137	9.65	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.76470	10.76470	10.66100	10.66100		9.75	227,888,699.00	21,170	664,947.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02970	0.00003	0.04970	0.00005	0.030	15.94	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.04320	0.00004	0.07170	0.00007	0.043	15.66	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.04740	0.00005	0.07850	0.00008	0.047	15.59	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.07570	0.00008	0.12380	0.00012	0.076	15.24	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	2.28790	0.00229	2.84950	0.00285	2.288	12.23	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	4.08500	0.00409	5.22440	0.00522	4.085	10.66	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	5.48790	0.00549	7.14950	0.00715	5.488	9.94	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	7.30400	0.00730	13.65030	0.01365	7.304	9.30	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	7.56270	0.00756	14.60370	0.01460	7.563	9.23	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	8.15530	0.00816	15.61080	0.01561	8.155	9.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	9.45560	0.00946	17.79120	0.01779	9.456	9.26	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	10.92040	0.01092	20.20750	0.02021	10.920	9.28	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	15.40190	0.01540	27.38770	0.02739	15.402	9.32	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	25.50070	0.02550	42.77380	0.04277	25.501	9.40	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	393.38500	0.39339	308.46480	0.30846	393.385	9.42	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	28.68500	0.02869	47.46480	0.04746	28.685	9.42	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	44.52360	0.04452	70.00990	0.07001	44.524	9.49	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	314.02850	0.31403	237.64630	0.23765	314.028	9.51	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	49.32850	0.04933	76.64630	0.07665	49.329	9.51	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	306.56670	0.30657	231.12170	0.23112	306.567	9.52	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	54.49740	0.05450	83.70270	0.08370	54.497	9.53	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	62.95720	0.06296	95.08570	0.09509	62.957	9.56	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	263.78470	0.26378	194.21500	0.19422	263.785	9.58	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	69.08470	0.06908	103.21500	0.10322	69.085	9.58	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	75.61230	0.07561	111.78170	0.11178	75.612	9.60	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	243.72860	0.24373	177.23060	0.17723	243.729	9.61	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	79.02860	0.07903	116.23060	0.11623	79.029	9.61	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	97.66790	0.09767	140.12510	0.14013	97.668	9.66	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	200.56210	0.20056	142.65720	0.14266	200.562	9.67	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	123.53190	0.12353	175.99770	0.17600	123.532	9.71	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	157.61840	0.15762	112.94650	0.11295	157.618	9.75	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	184.71980	0.18472	250.84820	0.25085	184.720	10.07	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	191.09120	0.19109	258.16700	0.25817	191.091	10.11	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	122.25730	0.12226	86.56150	0.08656	122.257	10.16	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	102.94090	0.10294	72.44870	0.07245	102.941	10.43	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	94.41560	0.09442	66.28690	0.06629	94.416	10.56	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	77.12490	0.07712	53.91620	0.05392	77.125	10.88	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	312.42490	0.31242	392.91620	0.39292	312.425	10.88	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	57.78930	0.05779	40.27810	0.04028	57.789	11.33	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	56.15180	0.05615	39.13290	0.03913	56.152	11.37	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	37.70570	0.03771	26.33070	0.02633	37.706	12.00	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	28.51210	0.02851	20.05030	0.02005	28.512	12.44	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	24.83380	0.02483	17.55840	0.01756	24.834	12.66	0.00	0	3,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	20.52900	0.02053	14.64080	0.01464	20.529	12.97	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	19.45580	0.01946	13.91290	0.01391	19.456	13.06	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	18.94300	0.01894	13.56480	0.01356	18.943	13.10	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	754.24300	0.75424	852.56480	0.85256	754.243	13.10	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	18.44460	0.01844	13.22630	0.01323	18.445	13.14	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	7.85470	0.00785	5.21780	0.00522	7.855	14.63	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	4.96430	0.00496	3.27230	0.00327	4.964	15.01	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,240.26430	1.24026	1,342.27230	1.34227	1,240.264	15.01	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	2.20220	0.00220	1.43720	0.00144	2.202	15.69	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.73890	0.00174	1.13250	0.00113	1.739	15.89	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.54660	0.00155	1.00630	0.00101	1.547	15.99	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	1.33720	0.00134	0.86910	0.00087	1.337	16.12	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.55660	0.00056	0.36030	0.00036	0.557	16.90	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.77720	10.77720	10.67340	10.67340		9.80	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	55.76350	0.05576	82.59800	0.08260	55.764	9.61	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	66.68940	0.06669	97.03870	0.09704	66.689	9.64	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.78440	10.78440	10.68050	10.68050		10.03	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	180.07320	0.18007	240.76370	0.24076	180.073	10.03	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.69300	0.00069	0.61380	0.00061	0.693	17.59	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.78980	10.78980	10.68590	10.68590		9.99	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.05350	0.00005	0.06290	0.00006	0.053	18.66	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	116.23350	0.11623	85.58840	0.08559	116.234	10.67	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.80630	10.80630	10.70240	10.70240		10.08	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	223.67830	0.22368	170.03990	0.17004	223.678	10.03	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.84510	10.84510	10.74090	10.74090		10.26	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.24450	0.00024	0.31290	0.00031	0.244	17.44	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	198.39950	0.19840	252.48600	0.25249	198.400	10.22	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	106.03020	0.10603	84.67310	0.08467	106.030	11.81	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	4.31910	0.00432	3.22100	0.00322	4.319	18.18	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.85630	10.85630	10.75220	10.75220		10.31	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	26.65880	0.02666	35.46730	0.03547	26.659	10.13	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	43.38660	0.04339	35.81730	0.03582	43.387	14.45	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.85820	10.85820	10.75400	10.75400		10.33	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	286.78410	0.28678	229.38120	0.22938	286.784	10.24	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	128.61670	0.12862	104.11770	0.10412	128.617	11.64	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.89620	10.89620	10.79180	10.79180		10.60	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	212.72790	0.21273	262.31020	0.26231	212.728	10.49	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	5.43520	0.00544	3.91650	0.00392	5.435	17.54	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.90200	10.90200	10.79750	10.79750		10.63	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.81520	0.00082	0.96780	0.00097	0.815	17.16	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	158.44300	0.15844	132.42740	0.13243	158.443	11.83	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.92480	10.92480	10.82010	10.82010		10.67	27,106,950.00	2,500	3,500.00
\$ / R	On 11/12/2014	Any day expiry			10.92670	10.92670	10.82200	10.82200		10.81	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.92860	10.92860	10.82390	10.82390		10.82	81,527,356.00	7,460	171,777.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	4.24750	0.00425	4.88080	0.00488	4.248	13.85	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	7.80100	0.00780	8.85680	0.00886	7.801	12.46	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	14.60720	0.01461	18.15930	0.01816	14.607	11.11	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	18.31820	0.01832	24.44520	0.02445	18.318	10.79	0.00	0	79,241.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	26.14960		0.02615		34.47240	0.03447	26.150	10.62	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	863.39090		0.86339		769.30850	0.76931	863.391	10.48	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	34.79090		0.03479		45.40850	0.04541	34.791	10.48	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	688.31890		0.68832		602.46730	0.60247	688.319	10.20	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	66.20100		0.06620		88.45740	0.08846	66.201	10.15	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	67.91110		0.06791		91.06070	0.09106	67.911	10.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	69.65810		0.06966		93.71700	0.09372	69.658	10.12	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	73.26490		0.07326		99.19020	0.09919	73.265	10.09	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	77.02380		0.07702		104.87990	0.10488	77.024	10.06	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	87.17680		0.08718		116.92010	0.11692	87.177	10.12	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	89.85600		0.08986		120.06970	0.12007	89.856	10.13	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	104.08420		0.10408		136.66900	0.13667	104.084	10.20	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	110.17120		0.11017		143.71040	0.14371	110.171	10.23	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	119.73440		0.11973		154.70790	0.15471	119.734	10.27	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	136.83600		0.13684		174.20760	0.17421	136.836	10.34	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	147.80590		0.14781		186.61420	0.18661	147.806	10.38	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	175.48170		0.17548		217.63110	0.21763	175.482	10.48	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	386.83770		0.38684		325.70900	0.32571	386.838	10.52	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	381.20970		0.38121		320.55240	0.32055	381.210	10.53	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	229.70810		0.22971		278.77380	0.27877	229.708	10.64	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	323.19040		0.32319		270.85490	0.27085	323.190	10.68	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	318.26820		0.31827		267.02660	0.26703	318.268	10.70	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	286.80760		0.28681		347.84850	0.34785	286.808	10.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	257.90830		0.25791		218.96090	0.21896	257.908	10.99	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	329.30830		0.32931		395.06090	0.39506	329.308	10.99	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	395.92520		0.39593		466.41520	0.46642	395.925	11.32	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	467.16420		0.46716		541.84030	0.54184	467.164	11.66	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	162.16350		0.16216		137.13810	0.13714	162.164	12.13	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	131.61150		0.13161		111.89200	0.11189	131.611	12.67	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	114.87250		0.11487		97.85820	0.09786	114.873	13.05	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	112.12040		0.11212		95.55200	0.09555	112.120	13.12	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	110.77540		0.11078		94.42400	0.09442	110.775	13.16	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	73.61100		0.07361		62.97940	0.06298	73.611	14.42	184,027.50	2,500	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	72.83360		0.07283		62.29930	0.06230	72.834	14.46	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	66.10920		0.06611		56.59270	0.05659	66.109	14.76	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	54.11900		0.05412		46.66950	0.04667	54.119	15.37	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	53.57140		0.05357		46.21590	0.04622	53.571	15.41	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	28.65180		0.02865		25.77880	0.02578	28.652	17.66	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	27.36320		0.02736		25.03070	0.02503	27.363	17.86	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	24.26810		0.02427		23.07800	0.02308	24.268	18.48	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	23.99230		0.02399		22.88490	0.02288	23.992	18.55	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	6.92440		0.00692		6.02990	0.00603	6.924	22.19	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.93430		10.93430		10.82960	10.82960		10.81	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	220.39620		0.22040		269.57890	0.26958	220.396	10.60	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	20.34550		0.02035		19.72330	0.01972	20.345	20.63	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.94950		10.94950		10.84470	10.84470		10.81	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.37760		0.00138		1.63840	0.00164	1.378	16.71	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	214.69870		0.21470		183.54710	0.18355	214.699	11.62	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/01/2015	Any day expiry		11.01800	11.01800	10.91260	10.91260		10.95	0.00	0	0.00
\$ / R	8.30	Put	2.46010		0.00246		2.91860	0.00292	2.460	16.28	0.00	0	5,000.00
\$ / R	10.80	Put	229.84730		0.22985		277.55780	0.27756	229.847	10.66	0.00	0	300.00
\$ / R	11.20	Call	278.19720		0.27820		243.34740	0.24335	278.197	11.57	0.00	0	5,000.00
\$ / R	14.27	Call	47.06000		0.04706		40.34640	0.04035	47.060	22.90	0.00	0	300.00
\$ / R		On 25/02/2015	Any day expiry		11.07230	11.07230	10.96650	10.96650		11.24	0.00	0	0.00
\$ / R	10.80	Put	239.25620		0.23926		285.25400	0.28525	239.256	10.85	0.00	0	300.00
\$ / R	14.50	Call	54.95460		0.05495		48.46660	0.04847	54.955	22.72	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		11.07420	11.07420	10.96850	10.96850		11.24	0.00	0	0.00
\$ / R	8.30	Put	3.74060		0.00374		4.34100	0.00434	3.741	16.16	0.00	0	5,000.00
\$ / R	11.15	Call	351.57010		0.35157		311.07080	0.31107	351.570	11.52	0.00	0	5,000.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.10930	11.10930	11.00320	11.00320		11.43	0.00	0	22,387.00
\$ / R	10.10	Put	63.96670		0.06397		77.29740	0.07730	63.967	10.99	0.00	0	69,965.00
\$ / R	10.32	Put	97.83760		0.09784		116.49770	0.11650	97.838	10.77	0.00	0	24,155.00
\$ / R	10.51	Put	137.75260		0.13775		166.79000	0.16679	137.753	10.57	0.00	0	23,800.00
\$ / R	10.75	Put	222.32460		0.22232		264.94860	0.26495	222.325	10.86	0.00	0	10,000.00
\$ / R	10.79	Put	239.47530		0.23948		283.86280	0.28386	239.475	10.92	0.00	0	1,112.00
\$ / R	10.90	Put	290.36290		0.29036		339.51560	0.33952	290.363	11.10	0.00	0	46,165.00
\$ / R	12.00	Call	180.96210		0.18096		162.14010	0.16214	180.962	13.89	0.00	0	10,000.00
\$ / R	12.61	Call	114.53660		0.11454		103.45710	0.10346	114.537	15.54	0.00	0	23,800.00
\$ / R	13.05	Call	86.32380		0.08632		78.59340	0.07859	86.324	16.71	0.00	0	24,155.00
\$ / R	14.20	Call	72.10850		0.07211		70.47580	0.07048	72.109	21.55	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.13070	11.13070	11.02440	11.02440		11.60	0.00	0	0.00
\$ / R	10.80	Put	246.40950		0.24641		290.89290	0.29089	246.410	10.99	0.00	0	300.00
\$ / R	14.85	Call	56.97670		0.05698		49.12890	0.04913	56.977	22.50	0.00	0	300.00
\$ / R		On 28/04/2015	Any day expiry		11.19310	11.19310	11.08610	11.08610		11.75	0.00	0	0.00
\$ / R	10.80	Put	251.29420		0.25129		293.77560	0.29378	251.294	11.06	0.00	0	300.00
\$ / R	15.15	Call	59.46720		0.05947		51.96940	0.05197	59.467	22.11	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.25060	11.25060	11.14320	11.14320		11.94	0.00	0	0.00
\$ / R	10.80	Put	255.37750		0.25538		297.93010	0.29793	255.378	11.14	0.00	0	300.00
\$ / R	15.48	Call	64.33890		0.06434		56.40680	0.05641	64.339	22.22	0.00	0	300.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.28260	11.28260	11.17470	11.17470		12.07	0.00	0	13,746.00
\$ / R		On 26/06/2015	Any day expiry		11.31050	11.31050	11.20230	11.20230		12.10	0.00	0	0.00
\$ / R	10.80	Put	257.56230		0.25756		300.84340	0.30084	257.562	11.18	0.00	0	300.00
\$ / R	15.88	Call	63.60350		0.06360		56.06020	0.05606	63.604	22.11	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.37630	11.37630	11.26740	11.26740		12.33	0.00	0	0.00
\$ / R	10.80	Put	259.87420		0.25987		301.87840	0.30188	259.874	11.23	0.00	0	300.00
\$ / R	16.15	Call	69.68780		0.06969		64.78240	0.06478	69.688	22.00	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.43880	11.43880	11.33110	11.33110		12.56	0.00	0	0.00
\$ / R	10.80	Put	268.73870		0.26874		303.60940	0.30361	268.739	11.48	0.00	0	300.00
\$ / R	16.50	Call	70.52520		0.07053		64.10620	0.06411	70.525	21.92	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.47820	11.47820	11.37100	11.37100		12.73	0.00	0	360.00
\$ / R	10.56	Put	198.91870		0.19892		226.40210	0.22640	198.919	11.54	0.00	0	18,946.00
\$ / R	13.06	Call	266.89030		0.26689		251.12860	0.25113	266.890	15.99	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.50880	11.50880	11.40200	11.40200		12.78	0.00	0	0.00
\$ / R	10.80	Put	276.01860		0.27602		309.42340	0.30942	276.019	11.69	0.00	0	300.00
\$ / R	16.80	Call	71.77490		0.07177		63.95850	0.06396	71.775	21.65	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.57440	11.57440	11.46850	11.46850		12.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	280.79390	0.28079	314.27190	0.31427	280.794	11.83	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	77.08850	0.07709	71.66060	0.07166	77.089	21.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.63570	11.63570	11.53050	11.53050		13.20	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	285.58120	0.28558	317.04390	0.31704	285.581	11.97	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	72.24410	0.07224	66.07070	0.06607	72.244	21.38	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.67730	11.67730	11.57260	11.57260		13.22	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,037.05950	1.03706	970.66550	0.97067	1,037.059	12.12	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.69260	11.69260	11.58810	11.58810		13.32	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	288.33020	0.28833	318.81980	0.31882	288.330	12.05	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	66.84100	0.06684	63.54000	0.06354	66.841	21.21	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.76470	10.76470	10.66100	10.66100		9.75	322,941.00	30	1,101.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.92860	10.92860	10.82390	10.82390		10.82	65,571.60	6	90.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	39,252.77770	0.39253	33,092.42090	0.33092	39,252.778	10.50	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.10930	11.10930	11.00320	11.00320		11.43	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.18430	18.18430	18.05460	18.05460		9.78	145,474.40	8	47,795.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	6.76110	0.00676	8.37600	0.00838	6.761	13.43	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	19.28490	0.01928	27.93510	0.02794	19.285	10.35	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	27.42830	0.02743	44.37780	0.04438	27.428	9.90	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	61.01480	0.06101	88.99930	0.08900	61.015	9.87	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	70.56440	0.07056	101.15960	0.10116	70.564	9.86	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	48.14570	0.04815	37.51930	0.03752	48.146	11.02	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	23.48870	0.02349	19.51950	0.01952	23.489	12.29	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	22.18830	0.02219	18.45940	0.01846	22.188	12.42	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	16.47870	0.01648	13.78250	0.01378	16.479	13.15	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.44460	18.44460	18.31390	18.31390		10.55	0.00	0	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	504.58910	0.50459	580.42870	0.58043	504.589	10.63	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.57000	18.57000	18.43820	18.43820		10.73	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	378.68540	0.37869	434.54080	0.43454	378.685	10.48	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	515.97310	0.51597	585.43200	0.58543	515.973	10.69	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	591.21540	0.59122	667.79390	0.66779	591.215	10.85	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	91.23470	0.09123	80.28770	0.08029	91.235	14.00	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	53.33990	0.05334	47.08960	0.04709	53.340	14.47	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	52.48510	0.05249	46.34110	0.04634	52.485	14.49	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.72540	18.72540	18.59230	18.59230		11.23	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.98960	18.98960	18.85300	18.85300		11.78	0.00	0	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10472	0.10472	0.10444	0.10444		10.76	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10639	0.10639	0.10611	0.10611		12.25	542,563.50	5,100	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10826	0.10826	0.10798	0.10798		13.08	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.39760	14.39760	14.29970	14.29970		9.52	719,880.00	50	68,406.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	9.05470	0.00905	11.42400	0.01142	9.055	10.03	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	27.89450	0.02789	42.41920	0.04242	27.894	9.23	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	53.30300	0.05330	75.80770	0.07581	53.303	9.31	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	149.57970	0.14958	192.55570	0.19256	149.580	9.47	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	163.08330	0.16308	209.69380	0.20969	163.083	9.48	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	7.64250		0.00764		5.80710	0.00581	7.643	12.80	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.14310		0.00214		1.69990	0.00170	2.143	14.65	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.62180		14.62180		14.52280	14.52280		10.31	0.00	0	14,150.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	42.17820		0.04218		51.84070	0.05184	42.178	10.29	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	71.81740		0.07182		84.72680	0.08473	71.817	10.15	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	56.10220		0.05610		49.23370	0.04923	56.102	13.58	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.87080		14.87080		14.77010	14.77010		10.97	0.00	0	2,426.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.11450		15.11450		15.01070	15.01070		11.48	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			499.85500		499.85500		502.21700	502.21700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			507.38200		507.38200		509.78000	509.78000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			515.54000		515.54000		517.97900	517.97900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			524.70400		524.70400		527.20000	527.20000			0.00	0	0.00
AL37	On 07/08/2014	Index Future			427.54700		427.54700		428.42500	428.42500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.98500		433.98500		434.87800	434.87800			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.96200		440.96200		441.87100	441.87100			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			503.06300		503.06300		504.63700	504.63700			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			510.63800		510.63800		512.23700	512.23700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			518.84800		518.84800		520.47500	520.47500			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			456.85500		456.85500		458.32700	458.32700			0.00	0	393.00
ALBI	On 06/11/2014	Index Future			463.73500		463.73500		465.22900	465.22900			0.00	0	259.00
ALBI	On 05/02/2015	Index Future			471.19100		471.19100		472.71100	472.71100			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			479.56700		479.56700		481.12600	481.12600			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.00080		10.00080		9.97250	9.97250		9.29	2,500,200.00	250	12,490.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.09200		10.09200		10.06400	10.06400		9.74	8,073,600.00	800	10,843.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	43.00790		0.04301		46.21830	0.04622	43.008	10.05	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	119.71930		0.11972		125.49420	0.12549	119.719	9.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	260.10180		0.26010		241.16550	0.24117	260.102	9.76	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	68.51560		0.06852		62.62270	0.06262	68.516	11.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	62.21290		0.06221		56.82120	0.05682	62.213	11.36	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.19460		10.19460		10.16610	10.16610		10.35	0.00	0	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.29530		10.29530		10.26610	10.26610		11.03	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.85860		9.85860		9.82570	9.82570		9.27	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.98760		9.98760		9.95480	9.95480		9.83	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			25.02870		25.02870		-2.95580	-2.95580			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			711.05810		711.05810		630.81450	630.81450			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			798.23680		798.23680		714.71350	714.71350			0.00	0	2,913.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		9.21830	9.21830		-132.13600	-132.13600			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		645.08110	645.08110		567.31500	567.31500			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		70.41880	70.41880		49.70520	49.70520			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future		51.17010	51.17010		20.55850	20.55850			0.00	0	50,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.83740	11.83740		11.75930	11.75930		10.32	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.02620	12.02620		11.94760	11.94760		11.02	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.23820	12.23820		12.15790	12.15790		11.71	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73620	1.73620		1.71900	1.71900		9.54	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75370	1.75370		1.73660	1.73660		10.29	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future		123.46237	123.46237		123.48063	123.48063			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.85553	123.85553		123.87481	123.87481			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.86240	125.86240		125.88354	125.88354			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.58854	84.90554		9.54155	85.25715			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.68488	82.39872		9.63631	82.75617			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.77533	83.72423		9.72505	84.08844			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.84585	81.42406		9.79356	81.79800			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		455.60600	455.60600		457.00400	457.00400			806,422,620.00	177	480.00
GOVI	On 06/11/2014	GOVI		462.46600	462.46600		463.88600	463.88600			365,348,140.00	79	184.00
GOVI	On 05/02/2015	GOVI		469.90200	469.90200		471.34700	471.34700			211,455,900.00	45	45.00
GOVI	On 07/05/2015	GOVI		478.25500	478.25500		479.73700	479.73700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/08/2014	Bond Future	116.24148		116.24148		116.26131	116.26131			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.00636		118.00636		118.02717	118.02717			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.76294		118.76294		118.78556	118.78556			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future	120.35419		120.35419		120.37276	120.37276			62,584,178.80	520	648.00
I2038	On 06/11/2014	Bond Future	122.18151		122.18151		122.20099	122.20099			63,534,385.20	520	1,436.00
I2038	On 05/02/2015	Bond Future	122.86154		122.86154		122.88284	122.88284			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future	120.90847		120.90847		121.19634	121.19634			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.39865		121.39865		121.69190	121.69190			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.36546		123.36546		123.66488	123.66488			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/08/2014	Bond Future	127.68103		127.68103		127.69956	127.69956			87,844,548.64	688	688.00
I2050	On 06/11/2014	Bond Future	129.61936		129.61936		129.63925	129.63925			89,178,119.68	688	2,800.00
I2050	On 05/02/2015	Bond Future	130.27331		130.27331		130.29490	130.29490			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	216.26600		216.26600		216.27000	216.27000			315,748,360.00	146	473.00
IGOV	On 06/11/2014	Index Future	219.54900		219.54900		219.55400	219.55400			160,270,770.00	73	720.00
IGOV	On 05/02/2015	Index Future	223.10600		223.10600		223.11100	223.11100			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.09800		227.09800		227.10900	227.10900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.79900		585.79900		585.93800	585.93800			0.00	0	210.00
ILBI	On 06/11/2014	Index Future	594.73000		594.73000		594.87400	594.87400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	604.24500		604.24500		604.39200	604.39200			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.11752		143.11752		143.15062	143.15062			0.00	0	635.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.29038		145.29038		145.32490	145.32490			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500		0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	5.99000		94.01000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.03000		93.97000		6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.13000		93.87000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.17000		93.83000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.29000		93.71000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.40000		93.60000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.54000		93.46000		6.50000	93.50000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.76000		93.24000		6.71000	93.29000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.96000		93.04000		6.91000	93.09000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.12000		92.88000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.27000		92.73000		7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.41000		92.59000		7.36000	92.64000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On 15/09/2014	Foreign Exchange Future			9.10260		9.10260		9.05200	9.05200		6.69	0.00	0	0.00
NZ\$ / R	On 12/12/2014	Foreign Exchange Future			9.17230		9.17230		9.12060	9.12060		8.11	0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.33750		1.33750		1.34130	1.34130			0.00	0	125.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.33790		1.33790		1.34170	1.34170			0.00	0	0.00
R157	On 07/08/2014	Bond Future			6.69997		112.53569		6.66442	112.57456		1.00	0.00	0	2,906.00
R157	On 06/11/2014	Bond Future			6.89775		107.41665		6.85008	107.45684		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			7.09834		109.14489		7.02681	109.18716		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014	Bond Future			8.28679		118.38629		8.22909	118.87964		8.71	88,789,717.50	750	39,678.00
R186	On 07/08/2014	Bond Future	7.60	Call	0.01000		0.00001		0.12000	0.00012	0.010	8.47	0.00	0	210.00
R186	On 07/08/2014	Bond Future	8.00	Call	33.43000		0.03343		86.47000	0.08647	33.430	8.62	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.25	Call	465.54000		0.46554		741.65000	0.74165	465.540	8.71	0.00	0	1,200.00
R186	On 07/08/2014	Bond Future	8.43	Put	188.31000		0.18831		124.93000	0.12493	188.310	8.81	0.00	0	105.00
R186	On 07/08/2014	Bond Future	8.70	Put	6.91000		0.00691		4.48000	0.00448	6.910	8.95	0.00	0	1,000.00
R186	On 07/08/2014	Bond Future	8.92	Put	0.16000		0.00016		0.11000	0.00011	0.160	9.08	0.00	0	840.00
R186	On 07/08/2014	Bond Future	9.20	Put	0.00000		0.00000		0.00000	0.00000	0.000	9.22	0.00	0	2,100.00
R186	On 06/11/2014	Bond Future			8.36218		120.16890		8.30227	120.67051		9.10	270,380,025.00	2,250	23,864.00
R186	On 06/11/2014	Bond Future	9.17	Put	382.93000		0.38293		329.43000	0.32943	382.930	9.52	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.42722		116.80491		8.36493	117.31608		9.59	0.00	0	0.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,494.54000		1.49454		1,364.90000	1.36490	1,494.540	9.96	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.47124		118.88607		8.40610	119.41089			0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014	Bond Future			285.79866		285.79866		285.84858	285.84858			0.00	0	0.00
R197	On 06/11/2014	Bond Future			290.13779		290.13779		290.19022	290.19022			0.00	0	905.00
R197	On 05/02/2015	Bond Future			288.83068		288.83068		288.88766	288.88766			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			5.92651		102.20114		5.88732	102.21521		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			229.09831		229.09831		229.13502	229.13502		10.28	5,498,359.44	24	124.00
R202	On 06/11/2014	Bond Future			232.57662		232.57662		232.61527	232.61527			5,581,838.88	24	46,760.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202			On 05/02/2015	Bond Future	233.15351	233.15351	233.19549	233.19549			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	8.05226	101.62506	8.00474	101.91192		7.15	0.00	0	11,760.00
R2023			On 06/11/2014	Bond Future	8.13457	99.23422	8.08492	99.52606		7.68	0.00	0	1,050.00
R2023			On 05/02/2015	Bond Future	8.20673	100.83015	8.15467	101.12801		7.74	0.00	0	0.00
R2023			On 07/05/2015	Bond Future	8.24762	98.69683	8.19262	99.00386			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	7.10889	106.47042	7.06674	106.58797		2.79	0.00	0	24,351.00
R203	6.84	Call	On 07/08/2014	Bond Future	7.12000	0.00712	17.35000	0.01735	7.120	2.73	0.00	0	46.00
R203			On 06/11/2014	Bond Future	7.21157	103.90978	7.16494	104.02983		2.88	0.00	0	6,646.00
R203	6.84	Call	On 06/11/2014	Bond Future	247.55000	0.24755	283.93000	0.28393	247.550	2.82	0.00	0	45.00
R203	6.98	Call	On 06/11/2014	Bond Future	361.23000	0.36123	408.16000	0.40816	361.230	2.84	0.00	0	14.00
R203			On 05/02/2015	Bond Future	7.29453	105.58120	7.24224	105.70451		2.75	0.00	0	0.00
R203	7.69	Call	On 05/02/2015	Bond Future	1,395.37000	1.39537	1,481.41000	1.48141	1,395.370	2.82	0.00	0	55.00
R203			On 07/05/2015	Bond Future	7.30260	103.29071	7.24230	103.42027			0.00	0	0.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 07/08/2014	Bond Future	8.72670	94.15028	8.66899	94.61544			0.00	0	1,868.00
R2030			On 06/11/2014	Bond Future	8.80127	95.56803	8.74168	96.04072			0.00	0	2,317.00
R2030			On 05/02/2015	Bond Future	8.86808	93.09767	8.80642	93.57923			0.00	0	0.00
R2030			On 07/05/2015	Bond Future	8.91916	94.75733	8.85509	95.25108			0.00	0	0.00
R2030			On 31/01/2030	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 07/08/2014	Bond Future	8.98648	95.60924	8.93874	96.05137			0.00	0	8,080.00
R2037			On 06/11/2014	Bond Future	9.05878	97.04889	9.00956	97.49835			0.00	0	1,768.00
R2037			On 05/02/2015	Bond Future	9.12420	94.35198	9.07339	94.80978			0.00	0	0.00
R2037			On 07/05/2015	Bond Future	9.17558	96.03415	9.12288	96.50388			0.00	0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204			On 07/08/2014	Bond Future	7.41348	103.27249	7.36122	103.46696		4.07	0.00	0	14,562.00
R204	7.78	Put	On 07/08/2014	Bond Future	3.53000	0.00353	2.32000	0.00232	3.530	4.14	0.00	0	530.00
R204			On 06/11/2014	Bond Future	7.50739	104.82756	7.45116	105.02564		4.04	0.00	0	364.00
R204	7.99	Put	On 06/11/2014	Bond Future	295.53000	0.29553	256.90000	0.25690	295.530	4.15	0.00	0	1,270.00
R204			On 05/02/2015	Bond Future	7.58335	102.47789	7.52246	102.68044		4.11	0.00	0	0.00
R204			On 07/05/2015	Bond Future	7.61510	104.30320	7.54804	104.51334			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
R2044			On 07/08/2014	Bond Future	9.06627	97.04683	9.01846	97.52394			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 06/11/2014	Bond Future			9.13624		98.50813		9.08697	98.99315			0.00	0	73.00
R2044	On 05/02/2015	Bond Future			9.19969		95.70944		9.14886	96.20345			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.24981		97.41595		9.19716	97.92254			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.06636		100.60295		9.01857	101.09065			6,539,191.75	65	10,044.00
R2048	On 06/11/2014	Bond Future			9.13768		97.69078		9.08841	98.18654			0.00	0	10,833.00
R2048	On 05/02/2015	Bond Future			9.20284		99.26193		9.15199	99.76689			0.00	0	0.00
R2048	On 07/05/2015	Bond Future			9.24907		96.59421		9.19644	97.11201			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			7.65794		98.75961		7.60557	98.98642		5.17	0.00	0	34,011.00
R207	On 06/11/2014	Bond Future			7.74583		100.24670		7.69023	100.47763		5.16	0.00	0	532.00
R207	On 05/02/2015	Bond Future			7.82010		98.21725		7.76077	98.45314		5.34	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.86286		99.96708		7.79873	100.21098		5.29	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,611.79000		1.61179		1,731.26000	1.73126	1,611.790	5.29	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			7.83275		96.93857		7.78034	97.19712		6.06	0.00	0	16,244.00
R208	On 07/08/2014	Bond Future	8.28	Put	2.08000		0.00208		1.47000	0.00147	2.080	6.25	0.00	0	630.00
R208	On 06/11/2014	Bond Future			7.91823		94.99982		7.86307	95.26293		6.30	0.00	0	571.00
R208	On 06/11/2014	Bond Future	8.50	Put	337.86000		0.33786		294.98000	0.29498	337.860	6.46	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.99066		96.52808		7.93241	96.79663		6.28	0.00	0	0.00
R208	On 07/05/2015	Bond Future			8.03166		94.84447		7.96952	95.12151			0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			8.89623		77.05452		8.84840	77.42106		13.00	0.00	0	10,743.00
R209	On 06/11/2014	Bond Future			8.96485		75.06812		8.91560	75.44070		14.19	0.00	0	16,291.00
R209	On 06/11/2014	Bond Future	8.50	Call	880.47000		0.88047		995.37000	0.99537	880.470	14.06	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,509.29000		1.50929		1,673.70000	1.67370	1,509.290	14.19	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,179.99000		2.17999		2,385.05000	2.38505	2,179.990	14.33	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,369.81000		2.36981		2,584.75000	2.58475	2,369.810	14.36	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,567.80000		2.56780		2,792.43000	2.79243	2,567.800	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	1,337.05000		1.33705		1,225.15000	1.22515	1,337.050	14.52	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	808.89000		0.80889		734.33000	0.73433	808.890	14.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	682.20000		0.68220		617.56000	0.61756	682.200	14.73	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	283.42000		0.28342		253.01000	0.25301	283.420	14.85	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	248.49000		0.24849		221.39000	0.22139	248.490	14.85	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	217.34000		0.21734		193.25000	0.19325	217.340	14.85	0.00	0	2,050.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 05/02/2015	Bond Future		9.02582	76.27582		8.97506	76.65540		14.41	0.00	0	0.00
R209	On 07/05/2015	Bond Future		9.07075	74.48404		9.01822	74.87331			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		171.36947	171.36947		171.39681	171.39681			0.00	0	123.00
R210	On 06/11/2014	Bond Future		171.93155	171.93155		171.96046	171.96046			0.00	0	495.00
R210	On 05/02/2015	Bond Future		174.71706	174.71706		174.74872	174.74872			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		130.71046	130.71046		130.74210	130.74210			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.69495	132.69495		132.72792	132.72792			0.00	0	0.00
R211	On 05/02/2015	Bond Future		133.24130	133.24130		133.27644	133.27644			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		135.35022	135.35022		135.37433	135.37433			0.00	0	349.00
R212	On 06/11/2014	Bond Future		137.40518	137.40518		137.43047	137.43047			0.00	0	19,259.00
R212	On 05/02/2015	Bond Future		137.87131	137.87131		137.89878	137.89878			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future		8.74156	88.04307		8.68381	88.48973		11.21	0.00	0	23,660.00
R213	On 06/11/2014	Bond Future		8.81544	85.82711		8.75585	86.28115		12.35	0.00	0	6,207.00
R213	On 05/02/2015	Bond Future		8.88215	87.20746		8.82058	87.66991		12.58	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.92736	85.21189		8.86354	85.68588			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		8.99114	77.88293		8.94328	78.26475		13.50	0.00	0	4,061.00
R214	On 06/11/2014	Bond Future		9.06005	75.76700		9.01077	76.15511		14.93	0.00	0	2,026.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,935.81000	2.93581	3,180.52000	3.18052	2,935.810	15.07	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	564.09000	0.56409	509.53000	0.50953	564.090	15.48	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.12270	76.98558		9.07190	77.38089		15.23	0.00	0	0.00
R214	On 07/05/2015	Bond Future		9.16664	75.06154		9.11411	75.46692			0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		20,989.30000	20,989.30000		20,829.38000	20,829.38000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.98990	4.98990		5.01410	5.01410		6.51	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/12/2014	Foreign Exchange Future	4.97720	4.97720		5.00160	5.00160		7.84	0.00	0	0.00
Total for Derivatives :										2,888,929,407.89	52,923	3 672 245.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.59357			100.54099			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.23500	104.09874		7.19500	104.06873			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.81416			100.75447			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.59500	105.91724		8.54000	106.05514			0.00	0	3,900,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.37913			100.31835			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.29500	103.80857		9.24000	104.00349			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.50656			101.44252			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	101.61229			101.54767			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.46000	97.63140		9.40500	97.74425			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.33500	103.32100		7.29500	103.28568			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00007			99.93747			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.70000	106.35908		8.65500	106.39624			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.41000	138.60492		1.41000	138.56433			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.29000	271.71099		2.29000	271.61216			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	101.44551			101.38319			0.00	90,000,000	30,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.59801			101.54286			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.94130			100.88109			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.98045			100.91777			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.00640			100.94208			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.55747			100.50163			0.00	0	20,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.63974			100.58451			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.47095			100.41370			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	7.99500	106.47819		7.95500	106.43455			0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	101.54338			101.47420			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.68000	103.53011		7.64500	103.47133			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.91601			100.85409			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	101.47908			101.41426			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.52658			100.45744			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.42634			100.36059			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.58255			100.51235			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.83890			100.77416			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000	100.97026			100.89933			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond	0.00000	100.77134			100.69844			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000	101.05647			100.97527			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	2.99000	131.02461		2.99000	130.96969			0.00	0	26,000,000.00
ABLI04	On 11/10/2016	Spot Bond	4.16000	118.93402		4.16000	118.87284		2,496,000,000,000.00		600,000,000	300,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.91000	105.17750		4.91000	105.11661			0.00	0	0.00
ABLI06	On 19/07/2020	Spot Bond	5.95000	105.52338		5.95000	105.45427			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.10000	108.40027		11.05500	108.38573			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.67355			100.57368			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.92359			100.84238			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.97244			100.88716			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	101.01876			100.92949			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	4.66000	112.66321		4.66000	112.60072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		61.67805		100.00000	61.23089			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.03000		171.65241		2.03000	171.59358			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		161.29565		2.76000	161.23083			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.06000		173.67307		2.06000	173.61315			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		183.97699		1.82000	183.91708			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09625		76.22188		8.05125	76.28408			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09625		76.22188		8.05125	76.28408			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		90.45000			90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.86199			100.79886			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		93.05000			93.05000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		92.00000			92.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.51000			92.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		89.03000			89.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		88.42000			88.42000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.50959			100.45121			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.38810			100.32916			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		88.07000			88.07000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.22000		101.58196		7.18500	101.53679			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		88.39000			88.39000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		91.01000			91.01000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		88.78000			88.78000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.70319			100.64462			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.52500		111.46028		7.48500	111.43757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.37597			100.31242			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		85.85000			85.85000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		85.59000			85.59000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000		106.27341		2.64000	106.23186			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.55000		157.27891		2.55000	157.21839			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		209.63344		2.42000	209.55496			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.01000			85.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.65500		92.35560		9.60500	92.55178			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		94.88000			94.88000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		104.90000			104.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.73931			102.71894			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.04000			91.04000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.91000			100.90500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.45431		9.63000	107.37151			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.68500		107.04526		9.62500	107.40882			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.00000		91.22250		8.94500	91.40943			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		105.20000			105.20000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		103.46000			103.46000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.78000		106.34397		9.72000	106.70308			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.92000			88.92000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.12175			101.05831			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.08557			100.02138			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.25000		108.75284		8.20500	108.82435			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.00500		105.08977		8.95000	105.29007			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.18500		102.91610		7.14500	102.88590			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.92000		98.19690		8.86500	98.36820			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.90500		95.77996		9.84500	96.10104			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.88500		105.76525		7.84500	105.75960			0.00	0	12,700,000.00
ABSI2	On 07/12/2023	Spot Bond	2.10000		275.63754		2.10000	275.54152			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		128.84904		1.35000	128.81208			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		130.66981		2.10000	130.62440			0.00	0	1,000,000,000.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00497		100.00000	0.00492			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.36738		100.00000	60.92247			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.68500		107.02134		11.64500	106.96397			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.03886			101.95805			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.92420		100.00000	3.89575			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.09068			102.00779			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.82603			102.71342			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		23.39007		100.00000	23.22049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	101.98702			101.90830			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.40187		11.00000	64.34665			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	23.39007		100.00000	23.22049			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	101.01582			100.94633			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.11694			101.04064			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.97071			100.90425			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.00119			100.93269			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.01460			100.94519			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.11314			100.04523			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.11314			100.04523			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.11378			100.04548			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.94633			100.88152			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.11378			100.04548			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.11252			100.04497			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	90.61422			90.55824			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.25245			101.19562			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.81198			100.74796			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.98294			100.91566			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.01318			100.94386			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.02533			100.95519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond		0.00000	101.00097			100.93246			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.94634			100.88153			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.44000	103.55601		9.38500	103.71103			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.15700			100.08987			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.83182			100.76660			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	84.39405			84.33387			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	165.61113			164.66539			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	165.67724			164.73063			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.97063			100.90417			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	101.53046			101.47102			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	101.53046			101.47102			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	101.41244			101.35147			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.94014			100.87574			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.93282			100.86891			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.99194			101.92974			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	101.33511			101.27071			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.99105			101.92894			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.70371			100.63653			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.67624			100.61064			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	101.10906			101.04822			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	102.74827			102.68510			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	102.44352			102.38492			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.97430			100.90761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.95500			100.88961			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.85736			100.79854			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.83658			100.77915			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.87692			100.81678			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.95256			100.88733			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.90983			100.84748			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.86103			100.80196			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.87447			100.81450			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.78409		10.23000	103.69971			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.88773			100.82686			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.86714			100.80766			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.94129			118.92174			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.53500	102.19853		9.48000	102.33314			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.94882			100.88385			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.90902		1.75000	114.88657			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.17660			101.12063			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.87551			100.81546			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.92441			100.85954			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.95459			100.88768			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.89421			100.83138			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.94856			100.88204			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.45930			101.40008			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.90385			102.84130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	102.80525			102.74673			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.88333			100.82125			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.12403			102.06085			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.94856			100.88204			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.92740			100.86386			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.97908			100.91206			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.99493			100.92683			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.46068			101.40543			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.73339			101.67764			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.99867			100.93033			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.99867			100.93033			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.05103			100.97757			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.93044			100.86516			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.05859			100.98622			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.27930			103.21249			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.05103			100.97757			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	93.51602			93.46054			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.01941			100.94968			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.00284			100.93265			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	118.67387			118.84917			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	120.38488			119.71073			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.87003			100.80885			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.86157			100.80096			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.41641			101.36058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212		On 20/09/2018	Spot Bond	0.00000	100.88454			100.82237			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.88816			100.82575			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.92441			100.85954			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.87124			100.80998			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.87003			100.80885			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.95968			100.89397			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.83965			101.77261			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.08439			100.02092			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	100.00000	35.85627		100.00000	100.00000		1,200,000,000,000,000.00	12,000,000,000	12,000,000,000.00	
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.16611			101.11387			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	101.03616			100.98521			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	101.15733			101.10041			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	16.21708		100.00000	16.09951			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.45685			101.39614			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.60987			101.54287			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.71183			101.64062			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.34883			100.28768			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.38313			100.31590			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.42879			100.35345			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.33477			100.27553			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.03500	99.63152		7.99000	99.63694			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.42967			100.35358			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.49886			100.41046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR01	On 15/03/2019	Spot Bond	8.51500	103.53875		8.46000	103.67567			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.38000	116.54336		9.32000	116.84100			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.19409		100.00000	87.57878			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.33500	109.57720		7.29500	109.57467			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	83.46503		100.00000	82.90983			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.39500	100.74283		9.34500	100.98258			0.00	0	4,800,000,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.46504		100.00000	14.36921			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.13500	100.73892		10.07500	101.12402			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.80000	162.05117		2.80000	161.98553			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.13412			101.07057			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	101.02095			100.96646			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.07181			101.01638			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.41136			100.35590			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	100.95291			100.89697			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.85869			101.77346			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.81075			100.75364			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.89421			100.83138			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.15234			101.06953			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.36415			101.29013			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond		0.00000	102.74000			102.66500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	99.56000			99.56000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	101.21024			101.14466			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	97.41816			96.58778			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.67000	289.49961		2.67000	289.38537			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	95.85824			94.79731			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	97.66877			97.36399			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.99671			100.93919			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.80954			100.75245			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.79743			100.74116			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.72091			100.65989			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.00500	106.03120		8.95000	106.14583			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.74989			100.69552			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.17636			101.11761			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.54760			100.49476			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.76795			101.70926			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	102.06985			101.52501			0.00	3,000,000,000	3,000,000,000.00
BAW19	On 05/12/2020	Spot Bond		9.57500	101.47261		9.52000	101.65235			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.49000	108.49766		7.45000	108.47790			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	32.35988		100.00000	31.93485			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.74475			100.67495			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.67796			100.61428			0.00	0	0.00

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		7.66000	103.08857		7.62500	103.03054			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.85000	106.29362		8.80500	106.34270			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.05486	102.48913		11.02537	102.42340			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.04895	101.35888		11.02491	101.28318			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.08608	101.31793		11.06129	101.24277			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.99486			100.90753			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.12321	101.25204		11.09768	101.17945			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.88783	100.81840		11.81874	100.91338			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.01848			100.92910			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.01848			100.92910			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.01855			100.92917			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.30486	100.78733		11.27537	100.72063			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.23995	101.31371		11.21165	101.24561			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.04895	101.35888		11.02491	101.28318			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.15993	101.45811		11.12351	101.40242			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.32288	101.04980		10.27957	101.01305			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.96658			100.88169			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.94903			100.86412			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.94903			100.86412			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.89789			100.81744			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.96720			99.96720			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		10.91857	100.41603		10.91770	100.32840			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.62500	99.74233		11.58000	99.75831			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.92114			100.83867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26		On 30/09/2017	Spot Bond	11.55000	97.50189		11.50500	97.52692			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	99.96718			99.96718			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.87696			100.79982			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	9.28000	100.87634		9.28000	100.80093			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.93509			100.85140			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.40500	97.24420		11.35000	97.36383			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.90719			100.82593			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	100.93045			100.84716			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	100.93045			100.84716			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	99.83982			99.83982			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	100.89603			100.81574			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	100.94743			100.86418			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	100.87085			100.81565			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	99.96721			99.96721			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	100.94743			100.86418			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	100.89789			100.81744			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	100.91473			100.83433			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	100.94753			100.86427			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	100.68308			100.62270			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.05486	102.75389		14.02537	102.66304			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.27003	101.63169		15.22051	101.60571			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.16879	101.42804		14.11322	101.38433			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	101.23105			101.12149			0.00	0	0.00

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	101.23105			101.12149			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.23105			101.12149			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.27702			101.16344			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.06955			100.97412			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	18.83882		100.00000	18.73180			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.34591		100.00000	20.19841			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.51707		100.00000	18.38282			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.43029		100.00000	11.34742			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.43029		100.00000	11.34742			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.81977		100.00000	13.71958			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.97459		100.00000	11.88777			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.29576			100.24202			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.26893			100.21185			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.47563			100.42208			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.50593			100.44911			0.00	0	800,000,000.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.78314		100.00000	7.72671			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.78314		100.00000	7.72671			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	96.05263		100.00000	95.30026			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	91.93955		100.00000	91.25000			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.00000	178.02165		2.00000	177.96122			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.30000	146.96979		8.24000	148.10419			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.30000	147.32410		8.24000	148.45022			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.68500	97.89859		8.62500	98.29268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000		101.18786			101.12323			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.89683			100.83535			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.00500		99.74487		7.95000	99.84991			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.37385			101.31806			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.28592			100.22519			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.29158			100.22963			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.31041			100.24441			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.32923			100.25918			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.38155			100.30019			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		21.69587		100.00000	21.53858			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.01558			100.03624			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.02031			100.03808			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.02234			100.03886			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.02301			100.03912			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.03110			100.04226			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.04186			100.04643			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		13.58553		100.00000	13.48704			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		13.58553		100.00000	13.48704			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.90349			100.84579			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.97526			100.91304			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.99483			100.93137			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.40000		104.30127		8.35500	104.33606			23,520,000,000,000.00	2,800,000,000	1,400,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.05351			100.98635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	101.15764			101.08391			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	9.69747		100.00000	9.62716			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	9.69747		100.00000	9.62716			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		7.03000	99.96149		6.99500	99.90427			0.00	0	70,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	102.16956			102.11319			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.66401			100.60526			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.70500	101.42084		8.65000	101.56729			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	99.98251			99.93006			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	99.45661			99.40402			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	98.72899			98.67676			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.30522			101.25306			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.52002			101.45915			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.29758			101.24343			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.36498			101.30805			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.48746			101.42550			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.99706			101.91403			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	102.82723			102.71290			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	61.23550		100.00000	60.79154			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.23460			100.16403			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.24137			100.16878			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	19.08776		100.00000	18.94937			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.93899			100.87729			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	101.60355			101.54113			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.48000	104.57131		7.44500	104.51737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.50000	112.66663	9.45500	112.67628					41,167,300,000,000.00	4,333,400,000	2,436,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.17899		100.04071					0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.15000	104.71962	9.10500	104.71628					0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.31500	104.63785	11.26000	104.72080					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.08110		99.99943					0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.56500	100.04015	11.51000	100.13750					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.74318		101.68173					0.00	0	8,600,000.00
CBL16	On 18/05/2017	Spot Bond	9.39000	102.09466	9.34500	102.12705					0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	102.05272		101.96756					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.00500	101.43020	11.95000	101.53217					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.81500		100.76011					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	101.33810		101.25295					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	99.96139		99.90346					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.32500	94.27881	10.27000	94.42483					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.13000	115.49140	10.07000	115.77786					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.98000	111.76160	9.92000	112.07018					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.31000	116.59095	9.25000	116.93844					0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.68952		101.59764					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.75000	104.62616	11.70500	104.59522					0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	99.74971		101.93600					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.90813		101.82634					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.19198		103.76207					0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.35505		100.27371					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond	0.00000	100.56240			100.43287			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.45201			101.37700			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.46875			101.39795			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.80611			100.73510			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.83890			100.76503			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.87681			100.79968			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.75151			102.64192			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.72253			102.61411			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.87570			102.76107			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.77580			101.81468			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.97073			100.90428			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.89569			101.83867			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.27477			101.19364			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.91539		10.11000	100.83429			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.27477			101.19364			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.55216			100.49048			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.32460		2.76000	120.27595			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.44527			104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.34558		3.14000	120.29335			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.50921		8.25000	103.44102			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.27477			101.19364			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	101.27477			101.19364			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	119.91158		3.10000	119.86027			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	119.58802		2.40000	119.54358			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond			0.00000		101.37722			101.28335			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond			0.00000		100.51790			100.46497			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond			0.00000		100.39040			100.33113			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond			8.58500		102.38784	8.54500		102.39640			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond			0.00000		100.60252			100.54801			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond			0.00000		100.59417			100.54039			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond			0.00000		100.29465			100.23136			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond			0.00000		100.30153			100.23758			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond			8.63500		102.50119	8.59500		102.50957			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.63500		102.50119	8.59500		102.50957			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			8.68500		101.29814	8.64500		101.31127			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			0.00000		100.99512			100.92703			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			0.00000		101.09993			101.02478			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			0.00000		100.54208			100.48659			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			0.00000		100.54208			100.48659			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond			0.00000		101.37229			101.28500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			0.00000		99.80502			101.58183			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			0.00000		101.00930			100.94026			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			0.00000		101.39403			101.33396			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			0.00000		101.48368			101.41970			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000		104.14787	9.35000		104.06903			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000		104.14787	9.35000		104.06903			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			0.00000		101.39397			101.33389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	101.39778			101.33754			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	90.88795			90.88795			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	102.28433			102.18542			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	101.16237			101.10698			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	102.24053			102.14354			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.04970			100.99419			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.04970			100.99419			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.04970			100.99419			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.04970			100.99419			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.04970			100.99419			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.11840			101.06203			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.29683			101.23527			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.41518			101.35401			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.41518			101.35401			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.41518			101.35401			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.41518			101.35401			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.30178			101.23980			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.33500	104.57801		9.28000	104.70591			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	101.47710			101.41719			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.64803			100.58626			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.13534			101.05780			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	102.12495			102.03032			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.33755			101.27469			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.33180			101.26935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond		0.00000	101.38489			101.32274			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	101.48950			101.42898			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.68034			101.60781			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	101.58644			101.52510			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	103.79501			103.73231			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	102.29918			102.23938			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	101.15577			101.09901			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.98732			100.93047			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.88212			100.82012			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.28052			100.22066			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.92287			101.86071			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.17358			101.10174			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.92293			100.85031			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.58534			103.52187			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.81556			100.74374			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.91238			100.84059			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.68224			100.60958			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.06461			100.99184			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.81560			100.74378			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.81560			100.74378			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.80469			100.73235			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	121.47362			121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.49132			102.42369			0.00	0	0.00

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	121.60015			121.60015			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	120.98486			120.98486			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	121.39411			121.39411			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	118.28936			118.28936			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	118.29872			118.29872			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	99.76281			101.83275			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.93500	94.62218		10.88500	94.79523			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.45500	96.22718		11.40500	96.39634			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.76733			100.69823			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.06549			100.99104			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	99.76825			101.78973			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.23568			100.17129			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.09400			100.02349			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.27329		8.80500	102.20147			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.93044			100.86516			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.23800			100.17298			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	114.70200			114.70200			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.97510			100.90679			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.99319			100.92366			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.06308			100.98879			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.01958			100.94984			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	101.43322			101.33558			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.43322			101.33558			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	104.30053			104.19973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	101.11707			101.04077			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.76733			100.69823			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	104.88795			104.88795			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	104.88999			104.88999			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.15336			100.08758			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.23971			101.15340			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.77200			100.70251			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.42412			101.32709			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.16555			101.08596			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.88532			100.82461			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.02935			100.95736			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.15189			100.08673			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	99.85143			99.78789			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.74863			100.68117			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.14446			100.08239			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	101.85969			101.77685			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	101.85969			101.77685			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.37806			101.31469			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	101.41088			101.31289			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	102.00185			101.91270			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	101.93552			101.84932			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.10831			100.04330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	100.23422			100.17023			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.84343			100.78404			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	103.78564		10.55000	103.75665			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.11500	106.42590		10.06500	106.70696			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	102.82133			102.75521			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	99.94765			99.86924			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.25500	108.68836		12.20500	108.94028			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	99.94547			99.86377			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.28500	102.11866		12.23500	102.35647			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.71500	102.12608		10.66500	102.36502			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	99.94547			99.86377			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.15820			100.09034			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.13526			101.05606			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.04260			100.96971			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.34327			100.26951			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.93044			100.86516			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.80189			100.72979			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.62500	104.46840		9.57000	104.70465			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	101.02120			100.93285			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.03297			100.96073			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	103.90169		10.55000	103.81464			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	98.15059		11.00000	98.11992			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.27844			100.21932			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.31527			100.24234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000		100.26696			100.20581			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.04500		100.73694		11.99500	100.93040			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.31923			100.23924			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.15102			100.08623			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.14429			100.07209			0.00	100,000,000	50,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.51530		7.01000	39.49330			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		157.70726			159.17774			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	8.68500		136.57689		8.62500	136.95998			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.30000		146.96979		8.24000	148.10419			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.30000		147.32410		8.24000	148.45022			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		91.53763			91.48019			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		91.46527			91.40735			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.53591			100.46846			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.53591			100.46846			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.00729			100.93837			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.93901			100.87470			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.95249			100.88726			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		100.52741						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.94856			100.88204			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.23568			100.17129			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.85915			100.79870			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.90630			100.84265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.90025			100.83702			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.35595			100.29266			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.63548			101.56481			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.44011			100.37016			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.13500		107.37859	9.09500	107.34199				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.80000		102.09351	8.75500	102.16639				0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.23500		113.24731	10.18000	113.49448				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.48500		104.53892	8.44500	104.51911				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.82500		108.47628	9.77000	108.66365				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.89500		103.29905	9.84500	103.53204				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.24500		96.61954	10.19500	96.81181				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.03000		97.60798	10.97000	97.92416				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.03000		90.51136	10.97000	90.81949				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		101.47801			101.41995			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.40188			101.33941			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		101.27134			101.21007			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.53407			100.48120			0.00	5,000,000,000	2,500,000,000.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.10254			100.05127			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.14500		100.16331	11.09000	100.37692				0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		12.75788	100.00000	12.66539				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.05920	100.00000	3.99925				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.62451	100.00000	14.39681				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.19945			100.14423			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.12500		98.91498	8.08000	98.97156				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG50	On 25/08/2014	Spot Bond		0.00000	101.14706			101.09567			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond		0.00000	101.00951			100.95826			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond		0.00000	101.23221			101.18073			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		78.49208	100.00000	78.00555				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.11117			101.05063			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond		0.00000	101.53493			101.48377			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	101.10160			101.04559			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond		0.00000	100.33562			100.28527			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.37901			100.32216			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.62245			100.52396			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.23732			101.15117			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.38041			100.27638			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.15989	100.00000	15.21379				0.00	1,700,000,000	4,000,000,000.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.92858			100.83920			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.82500	102.18072		8.77000	102.39004			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.36500	115.09303		7.32500	115.09966			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.46000	104.21156		8.40500	104.38522			33,252,876,000.00	3,930,600	4,931,330,600.00
DV23	On 27/02/2023	Spot Bond		8.99500	110.26584		8.94500	110.49186			76,211,936,500.00	8,472,700	5,685,672,700.00
DV24	On 18/02/2024	Spot Bond		9.09500	108.20391		9.04500	108.44727			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.68500	107.85243		9.62500	108.24341			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.96188			100.90942			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.67674			100.62452			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.69307			100.63930			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		100.58971			100.53606			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.54042			101.48686			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.83806			100.78318			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.11000		125.29343		8.05500	125.51014			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		101.37297			101.27509			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000		134.84468		0.10000	134.81967			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.98000		123.30260		1.98000	123.26095			5,940,000,000,000.00	3,000,000,000	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.00000		110.50467		2.00000	110.46718			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.13500		108.58279		2.13500	108.54474			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13500		101.60983		2.13500	101.57415			0.00	0	15,900,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.72500		103.91681		9.67000	104.08790			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.57500		109.74228		9.52000	109.93344			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.08000		102.29809		10.02000	102.58399			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.37500		96.48252		10.31500	96.66120			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.46000		104.09539		10.40000	104.29002			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.51958			101.46049			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		101.32110			101.25851			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000		100.92271			100.86841			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		99.94822			99.89634			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		101.36100			101.30571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond	0.00000		101.37149			101.31579			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000		90.79602		100.00000	90.12346			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		86.36176		100.00000	85.77293			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		60.72525		100.00000	60.15826			0.00	0	0.00
EQ210U	On 14/08/2014	Spot Bond	100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		131.02077		3.00000	130.96555			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.54500		102.32007		11.50500	102.26074			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		104.00945			103.93961			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.16451			100.09331			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.94536			100.87717			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.98500		98.72846		9.93000	98.81206			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.64604			100.58105			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		101.43523			101.36927			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		101.75134			101.68316			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		101.61460			101.55183			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		101.58199			101.51786			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		101.78285			101.71342			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		101.73924			101.66879			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		101.49890			101.44071			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		102.03600			101.98001			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.46661			101.40711			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.52955			101.46753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.45402			101.39502			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.50647			101.44538			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95500	104.12344		6.91500	104.10632			34,775,000,000,000.00	5,000,000,000	10,570,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81500	107.20321		7.76000	107.31565			69,204,169,500.00	8,855,300	20,501,755,300.00
ES23	On 25/01/2023	Spot Bond	8.54500	108.91374		8.49500	109.15402			780,930,113,500.00	91,390,300	5,322,155,200.00
ES26	On 02/04/2026	Spot Bond	8.90000	95.11685		8.84000	95.45833			46,447,360,940,000.00	5,218,804,600	4,042,705,500.00
ES33	On 15/09/2033	Spot Bond	9.58000	84.79660		9.53000	85.10676			184,324,948,000.00	19,240,600	25,204,740,600.00
ES42	On 25/04/2042	Spot Bond	9.78500	90.11734		9.73500	90.47349			0.00	0	12,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.58265			101.52106			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.63512			101.57145			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.42661			101.36512			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.33941			100.27836			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.78034			100.71878			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	101.23520			101.18019			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.45415			100.39896			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	102.68400			102.62885			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.31132		100.00000	10.22930			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.03509		100.00000	9.95505			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.87843			100.81827			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.91587			100.85333			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.99050			100.92321			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.06481			100.99280			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.78500	103.69045		6.74500	103.63817			0.00	0	850,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.40500	97.81546		9.35000	97.93235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.97112			100.91717			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.97105			100.91710			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.21709			100.15177			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	104.81047			104.74874			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.38221			101.31554			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.40621			101.33838			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.32500	100.12823		10.27000	100.30857			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.20500	104.10666		11.15000	104.20386			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.60294			99.52616			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.78930		2.20000	129.74315			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.13000	275.01305		2.13000	274.91659			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.35000	109.19953		2.35000	109.15939			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.53000	157.63618		2.53000	157.57578			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	212.99668		2.31000	212.91883			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.79500	111.16357		7.75500	111.13850			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86700	61.29860		7.86800	61.28255			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46800	38.72646		9.46800	38.71542			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	37.42377		9.70000	37.71542			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	67.11269		100.00000	66.73143			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	69.42499		100.00000	69.03059			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	102.20244			102.10712			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	102.14150			102.04884			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	102.14150			102.04884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		101.67834			101.59389			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000		102.10530			102.01423			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.12925			101.05212			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000		101.33069			101.24603			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.97079			100.90433			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.07077			100.99759			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		101.31119			101.22776			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.05103			100.97757			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.99922			100.92927			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.14277			101.06312			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		101.03297			100.96073			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		101.10159			101.02468			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.36905			101.27391			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.32718			101.23490			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.15985		100.09221	15.04985			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.93286			100.86742			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.49108			112.37458			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.12411			101.04731			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.26294			101.17679			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	101.97002			101.88485			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.45705			104.43419			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.04630			100.97476			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.05852			100.98615			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.96220			100.89632			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.97872			100.91017			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.29724			101.20700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC161	On 20/12/2017	Spot Bond	0.00000		100.96063			100.89330			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		58.57050		13.22500	58.50840			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.90267			100.83927			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.90387			100.84040			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.36054			101.26782			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.94735			100.88092			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500		97.24143		3.59500	97.19597			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.99078			100.92141			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.99078			100.92141			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.64559			103.57387			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.76733			100.69823			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.03609			98.96795			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond	0.00000		97.54800			98.11335			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.93044			100.86516			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.90750			100.84378			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		99.94820			102.20538			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.07150			100.99664			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.72298			101.65891			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		99.94875			102.18161			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.16943			100.09675			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.23732			101.15117			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.96908			100.90118			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		101.23611			101.15005			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.89662			100.83364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC187	On 07/03/2017	Spot Bond		0.00000	102.61646			102.49980			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.97872			100.91017			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.97872			100.91017			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.90355			100.84585			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.64658			100.58577			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.68415			100.61990			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.92256			100.86638			0.00	4,000,000,000	2,000,000,000.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.49910			100.44089			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.03659			100.96409			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.48139			100.42291			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.90469			100.84849			0.00	6,000,000,000	3,000,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.46029			100.40196			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.46164			100.40315			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.36366			100.29855			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.32728			100.26826			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.36366			100.29855			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.32582			100.26704			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	99.95739			101.90183			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	99.95296		8.75000	102.06740			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.84886			100.78426			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.80227		100.00000	9.67681			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.94296		100.00000	8.82851			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.04991			100.97812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		101.04385			100.97247			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.21767			101.15012			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.15586			100.08894			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		119.41183		3.44000	119.35747			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.06335			100.99066			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.07431			101.00088			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		119.57156		3.42000	119.51732			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000		127.18573		1.69000	127.14561			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		119.41183		3.44000	119.35747			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000		124.82378		2.67000	124.77467			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000		131.85421		2.74000	131.80136			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.17497			100.09982			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		94.49690			95.28516			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		101.46324			101.37019			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		101.48921			101.39452			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.92191			100.85874			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.05607			100.98388			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.09840			103.07594			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.23625			101.15190			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.19002			101.10879			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.00646			100.93602			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond	0.00000		101.35929			101.27282			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.00525			100.93490			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.88323			102.86359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC98	On 15/06/2016	Spot Bond	0.00000		91.10378			91.89759			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		90.76103			91.76718			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.87090			100.81525			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.12100	100.00000		10.04762			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.49320	100.00000		24.31563			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		58.69241	100.00000		58.14439			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.81000		149.17842		4.81000	149.09420			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.90252			100.84977			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.86696			101.81239			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.89041			101.83478			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.31698			103.26234			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.84478			100.78751			0.00	22,400,000	10,037,200,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.15755			100.09895			0.00	21,500,000	36,300,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.81652			100.79693			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		97.68113		2.18800	97.64649			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500		129.74661		2.52500	129.69709			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.27555			100.21701			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.33472		10.38000	100.25094			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.33472		10.38000	100.25094			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		103.79000			103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.10190			100.05092			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.11884			100.04750			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66500		104.71909		2.66500	104.67793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond	2.62000		203.68350		2.62000	203.60396			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63500		105.28306		2.63500	105.24193			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.51337			100.46316			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		202.80895		2.65000	202.72924			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.15366			100.07677			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		108.18045		2.45000	108.13981			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		103.60204		2.72500	103.56082			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.63268			100.57983			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.64000		264.65218		2.64000	264.54841			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.14000		274.80526		2.14000	274.70864			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.86000		260.32800		2.86000	260.22129			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000		126.58938		2.57000	126.54059			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.14701			100.08415			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000		126.67436		2.10000	126.63035			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.31037			100.24456			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.56646			100.50312			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		99.99971			99.93952			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		104.48017		2.50500	104.44045			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		19.37047		104.97509	19.22382			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		23.56078		101.07593	23.38833			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		15.77206		100.44759	15.65726			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.93206		100.76967	21.77196			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.14000		114.96265		2.14000	114.92223			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	2.31000		109.61017		2.31000	109.57022			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.51260			98.50931			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		109.30202		2.34000	109.26193			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.55944			101.48992			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.34000		342.96280		2.34000	342.83665			0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000		101.88748			101.82346			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.92149			101.71895			0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000		101.69489			101.63755			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.43281			101.36997			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		101.28314			101.22319			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000		100.53074			100.46656			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.78000		103.78980		5.74500	103.74380			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75500		104.56310		6.71500	104.53070			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.55500		103.92855		7.51500	103.94338			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94000		104.78390		7.89500	104.84106			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.07500		110.80273		8.02000	110.91236			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.63000		103.50051		8.57500	103.66156			0.00	0	770,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.79500		102.75745		8.74000	102.94273			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.38500		93.80969		9.33500	94.01236			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.55000		109.36990		9.49000	109.69730			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.85000		100.77031		9.79000	101.10511			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.18500	98.86786		10.12500	99.24390			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.41000	80.30066		10.36000	80.60331			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.78757			100.73343			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.81816			100.76197			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.83038			100.77337			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.86088			100.80182			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.90971			100.84736			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.94632			100.88151			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.10478			101.02930			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.28153			101.23109			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.35005			101.29687			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.41221			101.35654			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.42677			101.37052			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.46823			101.41032			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.53046			101.47005			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.58231			101.51982			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.81037			101.73873			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.70875			100.64736			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.99454			100.93739			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.20000	103.62014		9.15500	103.64967			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	101.48966			101.44055			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond	100.00000	79.52070		100.00000	99.44954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB96	On 27/10/2014	Spot Bond	0.00000		98.57635			98.52550			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.19029			100.13313			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.19427			100.13590			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.20195			100.14127			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.21148			100.14794			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.22468			100.15717			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		101.12090			101.05989			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.65483			102.39726			0.00	0	500,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.37814			100.31753			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.21396			102.15836			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.55098			100.49681			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.07038			101.00983			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.58149			101.51811			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.79841			100.73809			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
GSIS02	On 24/02/2015	Spot Bond	0.00000		101.24887			101.19509			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.67658			100.62164			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.85900			101.79798			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.24795			100.17335			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.74622			100.68975			0.00	2,400,000,000	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB02	On 13/09/2017	Spot Bond		0.00000	101.02852			100.96790			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00012			99.94275			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.05771			99.99989			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	101.44296			101.39377			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.11944			100.06825			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.29413			100.23180			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.16173	94.40385		8.12253	94.41459			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.30735			100.24219			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.51438	104.41639		8.47521	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.32433			100.25553			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.96455	104.41639		8.92542	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.34508			100.27182			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.35493			100.29128			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.42948			100.36115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.44552			100.37476			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	101.87264			101.80939			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		9.23000	106.04487		9.18500	106.06665			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.20000	107.32512		8.14500	107.52326			328,000,000,000.00	40,000,000	2,120,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.92000	279.42028		1.92000	279.32704			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.94000	285.22948		1.94000	285.13382			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.54000	97.53030		9.49000	97.89161			0.00	0	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.57000	97.22450		9.52000	97.59079			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	56.27965		100.00000	55.87162			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	14.61093		100.00000	14.50500			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	86.33591		100.00000	85.73912			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	39.19175		100.00000	38.90761			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	20.00532		100.00000	19.86028			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	16.13860		100.00000	16.02160			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	59.72612		100.00000	59.29310			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.70000	116.09106		1.70000	116.05447			54,882,970,000.00	32,284,100	01,128,184,100.00
I2038	On 31/01/2038	Spot Bond		1.90500	120.19855		1.90500	120.15867			23,963,663,274,000.00	12,579,350,800	10,288,250,800.00
I2046	On 31/03/2046	Spot Bond		1.96000	120.75195		1.95000	120.98092			417,345,544,000.00	212,931,400	83,527,236,600.00
I2050	On 31/12/2050	Spot Bond		2.00000	127.51564		2.00000	127.47236			22,051,028,000,000.00	11,025,514,000	36,561,508,100.00
IBC01	On 16/03/2015	Spot Bond		0.00000	94.80000			94.75000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.68500	105.61078		7.64500	105.56987			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	101.62559			101.56764			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.71053			101.65661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	8.18500	105.61884		8.14500	105.61034			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.10000	109.65821		8.05500	109.73132			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	101.45682			101.40029			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000	119.78324		4.66000	119.71625			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00500	104.29885		7.96500	104.30551			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00001			99.94629			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	99.99995			99.94299			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000	128.35278		1.51000	128.31429			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000	130.05275		2.17000	130.00681			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.94885			100.89496			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.83952			101.78306			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.22000	104.64369		8.17500	104.71641			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.36763			101.31379			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.50849			102.45287			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.83739			101.78297			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.83500	97.96690		8.78000	98.09074			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.30000	91.77954		9.24500	91.93061			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.18092			101.12605			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.30000	99.47483		8.25500	99.54605			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.35000	98.92061		9.29500	99.09352			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.07054			100.01758			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.07272			100.01815			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.94500	98.82145		7.90500	98.83069			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.61500	98.41155		8.56000	98.52493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond	0.00000	100.08063			100.01999			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	99.83932			101.47083			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.87000	101.25498		7.82500	105.54193			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.57500	106.61314		8.52000	106.74568			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.74500	107.87230		9.69500	108.10055			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.64977			100.59225			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.20936			100.15263			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.11461			100.05697			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.11712			100.05827			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.11949			100.05942			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00481		100.00000	0.00478			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.34776			100.29185			0.00	600,000,000	600,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.25656			100.19783			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.97500	99.37171		8.92000	99.55393			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.45425		5.00000	101.41319			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.45425		5.00000	101.41319			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.05369		5.00000	100.01342			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.45425		5.00000	101.41319			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.55091		4.00000	101.51813			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	30.54102		100.00000	30.12549			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	30.31664		100.00000	29.90416			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	30.31664		100.00000	29.90416			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.23629		9.20000	109.15579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL01	On 29/12/2014	Spot Bond	0.00000	100.75487			100.68838			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.75487			100.68838			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.75139			101.68321			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.25352	100.00000	8.19369				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	101.65714			101.60008			0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000	101.52831			101.47140			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.93500	103.39657	8.89500	103.34670				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000	101.26539			101.20877			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000	100.92348			100.87048			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.38821			99.31101			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	10.42940	100.00000	10.35379				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	58.69241	100.00000	58.14439				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	90.57072	100.00000	89.90148				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	68.99811	100.00000	68.60902				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000	99.72678	100.00000	98.91599				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000	99.32305	100.00000	98.53059				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000	97.49342	100.00000	96.72977				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	95.72998	100.00000	94.99359				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	94.02919	100.00000	99.20000				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	96.12403	100.00000	95.34848				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	98.01325	100.00000	97.55146				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	93.69808	100.00000	91.58459				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	88.93248	100.00000	87.02679				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	83.94762	100.00000	82.56387				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN470U	On 21/10/2014	Spot Bond	100.00000		82.39278		100.00000	81.83857			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		99.90147		6.00000	99.86867			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.78498		6.05000	99.75199			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.54713		6.15000	99.51375			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.31392		6.15000	99.28069			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.83229		6.25000	98.79885			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.71535		6.25000	98.68199			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.59868		6.25000	98.56540			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.85334			100.77825			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.05486		102.02631		11.02537	101.96087			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.05486		101.00298		11.02537	100.93820			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.95275			100.88306			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.53894			101.45365			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.93379			100.86549			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.17295		6.50000	102.11940			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.02092			100.94950			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000		100.65934			100.60101			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.57460			95.57460			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.91436			100.85429			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.36291			100.30650			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.91413			100.84561			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		102.28339			102.22185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING235	On 20/12/2014	Spot Bond		0.00000	100.74896			100.69597			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.74290			100.69032			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94653			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	101.45444			101.40027			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	101.34105			101.28909			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	101.32527			101.27393			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	101.14452			101.09169			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	102.27260			102.22390			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.33624			100.28367			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	101.22959			101.17534			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.70871			100.65556			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.31698			100.26463			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.89789			100.81744			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	101.15542			101.10397			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	101.69973			101.64178			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	98.35767			98.30581			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.66406			100.60700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.40513			100.34375			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.41080			100.34861			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.69500	102.94200		8.65500	102.96495			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.65787			100.59788			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.67449			100.61303			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.68559			100.62315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC02	On 15/10/2014	Spot Bond	0.00000	100.33441			100.28425			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.52500	101.14625		9.47000	101.33964			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.00659			100.94379			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.70000	106.32682		8.65500	106.37742			0.00	0	1,250,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.54464			100.48377			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.49863			100.43566			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.85083			101.79069			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	101.73101			101.65618			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.97025			100.89933			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.86500	102.61499		8.82500	102.57607			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	102.79098			102.72612			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.37183			101.30096			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	123.55233		3.26000	123.49788			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.71000	138.08523		3.71000	138.01917			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.73561			100.66662			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.52668			100.45753			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.42383			100.35368			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.19393			101.12512			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.84580			100.77722			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	96.30217		3.70000	96.25633			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	102.42151		3.70000	102.37275			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.28309			101.21058			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.76614			101.89475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.92348			100.87048			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.45500	113.47998		10.40000	113.56358			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.28415			100.20909			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.81000	136.56311		3.81000	136.49668			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	99.18478		100.00000	99.85235			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	98.79334		100.00000	98.00926			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	92.17172		100.00000	97.63779			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	81.04575		100.00000	99.17355			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	93.89328		100.00000	92.16518			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	89.95763		100.00000	88.37014			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	86.35991		100.00000	84.89619			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.23984			101.18462			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.30062			100.24607			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.34069			101.28623			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.86867		6.00000	99.83589			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.39708		6.15000	99.36380			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.28069		6.15000	99.24749			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.79885		6.25000	98.76543			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.68199		6.25000	98.64865			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	99.83367			101.73079			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.80147			100.74478			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.55529			100.49911			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.57479			100.51674			0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000	99.88243			99.83193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014		On 20/05/2016	Spot Bond	0.00000	101.40608			101.35067			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	101.58028			101.51603			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	101.24561			101.18557			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.40522			100.34384			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.40806			100.34627			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.41374			100.35114			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.38817			100.32923			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.29224			100.23032			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.12277			100.01264			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.91944			100.85797			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	101.57712			101.51912			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	101.27297			101.21806			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	101.25961			101.20527			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.64859			100.58563			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.44636			100.39196			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.21972			100.16015			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.10990			100.00615			0.00	0	0.00
IVC031		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.85076			100.79381			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.69717			100.63556			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.71612			100.65287			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.71611			100.65287			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.17500	100.91937		9.12000	101.06170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		16.26602		100.00000	16.08323			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.88111		100.00000	9.75132			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.31524			100.25825			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.39500		100.04709		9.34000	100.24930			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.12502			100.06212			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		66.41963		100.00000	65.93808			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.76377			100.78367			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		83.62965		100.00000	83.07211			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.86242			100.80242			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		25.15548		100.00000	24.97310			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.05282			100.98932			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		97.35450		100.00000	96.58793			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		95.33078		100.00000	94.60674			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		82.31872		100.00000	81.77833			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		71.91105		100.00000	71.51593			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		81.33500		100.00000	65.92158			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		61.27920		100.00000	60.83492			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.06390			101.00121			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.10486			101.03979			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.83927			100.77352			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00003		100.00000	75.00001			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.57826			103.50468			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.07172			99.99971			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.68000		140.98650		8.62000	141.47997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond		0.00000	101.12772			101.07290			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.88177			100.82392			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.36111			101.30047			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.30950			101.25206			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.07728			100.01922			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.80000	96.86875		8.75500	100.73921			0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.95000	98.53229		8.90500	98.59660			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.45000	98.46569		9.39500	103.20478			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.52204			101.43259			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		10.68500	101.51051		10.64500	101.47368			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.66269			101.56500			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.53916			101.47591			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.64256			101.57511			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.76659			101.69408			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond		0.00000	100.41594			100.36393			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond		0.00000	98.85399			98.80190			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond		0.00000	99.70836			99.65976			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond		0.00000	99.43143			99.38270			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond		0.00000	98.65161			98.60104			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond		100.00000	73.88664		100.00000	73.44064			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond		100.00000	97.35450		100.00000	96.58793			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	102.75090			102.69675			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.72954			100.67605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ12U	On 12/12/2014	Spot Bond	100.00000		90.41769		100.00000	89.75610			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000		94.55959		100.00000	93.83033			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		80.93126		100.00000	80.39648			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.45619			101.37448			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.57419			100.51937			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.54273			100.48727			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.15185			101.09775			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.62792			101.57128			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.91741			100.86226			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.93221			100.88039			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.27855			101.22369			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.88487			99.83542			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.95862			99.90552			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.32678			100.27390			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.31044			100.25471			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		91.02244		100.00000	90.34653			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.07520		100.00000	66.29738			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.27688		100.00000	23.10812			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		56.82833		100.00000	56.41632			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.75500		103.75233		8.70000	103.88980			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64500		103.66466		8.59000	103.80343			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		101.10614			101.04099			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		101.02848			100.96786			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.37673			100.31942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA1	On 05/10/2014	Spot Bond	0.00000		102.21042			102.15064			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		102.22633			102.16614			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.30585			102.24355			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.50470			100.44345			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.52995			100.46598			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03500		103.90597	7.99000		103.92796			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.82500		102.59888	8.77000		102.72726			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.65000		102.67647	9.59500		102.88862			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.44500		102.22431	6.41000		102.18445			0.00	0	390,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.82425			100.76764			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.85479			100.79613			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.65000		103.65031	9.59500		103.79400			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.68500		104.12033	7.64500		104.09894			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.34210			101.28044			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.96000		101.11013	8.91500		101.14775			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.94266			100.88237			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.52500		106.41487	9.47000		106.60496			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		15.33717	100.00000		15.22597			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.72135			101.66646			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.66000		101.05632	8.61500		101.09686			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.78500		101.95202	7.74500		101.92490			0.00	0	1,480,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.60000		104.49606	8.55500		104.54234			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		5.82822	100.89771		7.14061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	5.90705	100.61875	7.23361			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	99.81462		101.50647			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	99.81189		101.52801			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	99.81038		101.53864			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	99.79446		101.66835			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	99.77568		101.81941			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.46092	100.00000	0.45758			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.46092	100.00000	0.45758			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.11000	96.83349	9.06000	97.04156			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.63500	98.87961	7.59500	98.89093			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		9.17000	100.44635	9.11500	100.63113			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond		0.00000	100.28371		100.23231			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		8.97500	105.48824	8.92000	105.68727			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond		0.00000	101.46977		101.41473			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		9.44500	105.40380	9.39500	105.64079			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	102.72932		102.67530			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond		9.17500	101.45585	9.12000	101.70930			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	101.53658		101.48230			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	102.78217		102.72785			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.45923		100.40476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.37561			101.32201			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.79137			100.73552			0.00	0	25,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.70216			100.64634			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.73471			100.67526			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.38500		107.38051		7.34500	107.36053			0.00	0	688,500,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.47689			102.42092			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.65500		115.64546		8.60000	115.80457			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.85500		34.83571		10.79500	34.99973			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.58500		104.22549		7.54500	104.18974			0.00	0	967,200,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.64073			100.58145			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.31281			100.24643			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.88500		105.61328		7.84500	105.60831			86,217,744,000,000.00	10,934,400,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.79868			100.74004			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		102.14953			102.09463			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.69146			101.63551			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.58400			100.51879			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.40951			100.34419			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.31428			101.25093			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		91.07470			91.01926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.24514			101.18508			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.20778			100.14529			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.22522			100.15748			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.12514			100.01382			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.44769			100.38021			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	87.35053			87.29321			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.85957			100.80460			0.00	5,800,000,000	2,900,000,000.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.70556			101.64272			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.89445			100.83313			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.84561			100.78757			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.52362			100.46026			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.81566			100.75964			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.80107			100.74455			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.80046			100.74399			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.07277			100.01811			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.93044			100.86516			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.02500	107.69332		9.96500	108.04076			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.92441			100.85954			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.06000	106.45955		10.00000	106.81521			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.93044			100.86516			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.83133			100.77276			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.83255			100.77397			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.64650			100.58076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond	8.63500	105.98169		8.59500	105.95153			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.23736			100.16597			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.53661			101.46605			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.03500	106.01537		9.98000	106.33015			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.58688			100.51764			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.46647			100.41401			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.05000	112.88666		12.00500	112.93635			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	112.01544			111.95611			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	102.05604			101.98277			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.15000	167.01840		2.15000	166.95952			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.70000	103.25163		8.64500	103.43732			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.96369			100.91015			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.92720			100.87399			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.33000	106.99952		9.27500	107.17126			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.42884			101.37082			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.56051			101.50735			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.34805			101.29334			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.39859			101.34181			0.00	4,200,000,000	2,100,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.36829			101.31276			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.53000	108.16608		9.47500	108.39568			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.39865			101.34187			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.42890			101.37087			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.40870			101.35150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C10	On 22/05/2020	Spot Bond	9.73000	107.02690		9.67500	107.19247			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.46937			101.40968			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.44910			101.39024			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.45920			101.39993			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.83252			101.75786			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.70946			101.63988			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.48949			101.42897			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.51500	115.42068		8.46000	115.55406			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.92500	122.27253		8.87000	122.54186			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.04500	172.67750		2.04500	172.61811			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.40000	124.32773		9.34000	124.77818			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.00866			101.94779			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.07492			100.01873			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.77051			100.71505			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.84037			100.77880			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.32927			101.27099			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.37629			101.31594			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.57796			101.50761			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.98732			101.89621			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.42797		100.00000	18.29436			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	38.33708		100.00000	38.05914			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.91500	104.71894		6.87500	104.70819			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	21.17597		100.00000	21.02245			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.16000			97.16000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		59.42318		100.00000	58.99236			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.89213			101.56052			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.22214			100.16651			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.14565			101.08980			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.07514			101.01954			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.14429			101.08783			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.05350			100.99374			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.67018			100.60984			0.00	0	2,100,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.62500		101.75275		9.57000	102.00177			0.00	0	16,100,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.13473			100.07714			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.13847			100.07926			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.14015			100.08021			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.14389			100.08233			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.15994			100.09143			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.16366			100.09355			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.08310			100.02085			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.68500		105.93511		6.64500	105.88256			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.30000		99.28029		6.26500	99.23352			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.10000		40.51144		8.04000	40.75186			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.68500		112.39127		6.64500	112.37601		643,310,897,271,000.00	96,231,996,600	95,641,296,600.00	
R158	On 15/09/2015	Spot Bond	6.68500		112.39127		6.64500	112.37601			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.58500		93.03601		6.54500	93.02731			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68500		118.42087		6.64500	118.44214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.51500	87.32444	6.47500	87.35061			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	8.28000	118.23433	8.22000	118.66996			8,065,756,020,096,000.00		74,125,123,200	09,648,093,200.00	
R187P	On 21/12/2026	Spot Bond	8.02000	37.77705	7.96000	38.02351			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.94000	35.28159	7.88000	35.53259			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.64000	285.42881	1.64000	285.34005			6,746,232,332,000.00		4,113,556,300	20,345,706,300.00	
R201	On 21/12/2014	Spot Bond	5.93000	102.06998	5.89500	102.03494			36,588,100,000,000.00		6,170,000,000	60,880,881,800.00	
R202	On 07/12/2033	Spot Bond	1.82000	228.80187	1.82000	228.72734			14,495,613,678,000.00		7,964,622,900	45,498,122,900.00	
R2023	On 28/02/2023	Spot Bond	8.04500	101.49464	7.99500	101.73219			2,230,095,033,652,500.00		77,202,614,500	099,118,000,000.00	
R203	On 15/09/2017	Spot Bond	7.10000	106.33380	7.05500	106.40000			6,566,022,851,390,000.00		24,791,950,900	062,512,600,000.00	
R2030	On 31/01/2030	Spot Bond	8.72000	94.02949	8.66000	94.44856			817,543,600,000,000.00		93,755,000,000	030,446,600,000.00	
R2032	On 31/03/2032	Spot Bond	8.87000	97.34110	8.81500	97.73997			536,856,750,000,000.00		60,525,000,000	003,100,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.98000	95.48655	8.93000	95.88195			244,652,799,260,000.00		27,244,187,000	47,975,287,000.00	
R204	On 21/12/2018	Spot Bond	7.40500	103.13996	7.35000	103.28446			1,479,404,586,826,000.00		99,784,549,200	039,580,423,700.00	
R2044	On 31/01/2044	Spot Bond	9.06000	96.92229	9.01000	97.35199			126,387,000,000,000.00		13,950,000,000	55,770,000,000.00	
R2048	On 28/02/2048	Spot Bond	9.06000	100.47388	9.01000	100.91239			1,379,581,443,450,000.00		52,271,682,500	091,744,700,900.00	
R207	On 15/01/2020	Spot Bond	7.65000	98.63286	7.59500	98.81186			2,525,845,033,710,000.00		30,175,821,400	039,544,561,400.00	
R208	On 31/03/2021	Spot Bond	7.82500	96.81418	7.77000	97.02570			3,911,786,792,722,500.00		99,908,855,300	005,910,856,900.00	
R209	On 31/03/2036	Spot Bond	8.89000	76.95565	8.84000	77.28453			1,375,614,741,907,000.00		54,737,316,300	090,207,393,500.00	
R210	On 31/03/2028	Spot Bond	1.81000	171.14760	1.81000	171.09201			2,787,568,873,000.00		1,540,093,300	23,826,983,100.00	
R211	On 31/01/2017	Spot Bond	0.81000	130.54130	0.81000	130.50957			2,453,289,849,000.00		3,028,752,900	78,816,116,400.00	
R212	On 31/01/2022	Spot Bond	1.60000	135.17506	1.60000	135.13354			71,260,259,840,000.00		44,537,662,400	13,484,014,000.00	
R213	On 28/02/2031	Spot Bond	8.73500	87.93006	8.67500	88.33365			1,592,128,843,948,500.00		82,270,045,100	00,678,375,700.00	
R214	On 28/02/2041	Spot Bond	8.98500	77.78297	8.93500	78.12673			1,823,522,113,482,000.00		02,951,821,200	059,780,200,000.00	
R226C	On 15/09/2014	Spot Bond	5.90000	99.32567	5.86500	99.28211			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.74500	96.00788	6.70500	95.97908					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.58500	93.03601	6.54500	93.02731					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.50500	90.18313	6.46500	90.19275					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.51500	87.32444	6.47500	87.35061					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.93500	97.78978	5.90000	97.75616					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.65500	94.40309	6.61500	94.38488					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.52500	91.52177	6.48500	91.52282					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.50500	88.66249	6.46500	88.68082					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.56500	85.75093	6.52500	85.78485					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.07500	81.85477	7.03000	81.91090					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.12500	78.92918	7.08000	79.00012					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.41000	75.40519	7.35500	75.51581					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.39000	72.77269	7.33500	72.89890					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.37000	70.24564	7.31500	70.38627					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.36000	67.78425	7.30500	67.93803					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.61000	64.45850	7.55500	64.62036					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.59000	62.17214	7.53500	62.34489					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.74500	59.28696	7.69000	59.46656					0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.71500	57.19846	7.66000	57.38709					0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.68500	55.19949	7.63000	55.39636					0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.65500	53.28578	7.60000	53.49016					0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.61500	51.49734	7.56000	51.70877					0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.57500	49.78814	7.52000	50.00600					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.22000	45.11873		8.16000	45.34667			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.18000	43.51075		8.12000	43.74335			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.14000	41.97624		8.08000	42.21299			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.10000	40.51144		8.04000	40.75186			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.06000	39.11283		8.00000	39.35646			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.02000	37.77705		7.96000	38.02351			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.98000	36.50097		7.92000	36.74986			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.94000	35.28159		7.88000	35.53259			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.49938			100.42051			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.62709			101.55688			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.52143			100.44340			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.41686			100.34283			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		15.22707	100.00000		15.11667			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		8.82220	100.00000		8.75824			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		19.12429	100.00000		18.98564			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.12164			101.06714			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.08508			101.02370			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.57489			101.51924			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	103.04848			102.99500			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.71151			100.65774			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	101.34862			101.29928			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.35104			100.28949			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.95878			101.90268			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.35253			102.17838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond		0.00000	99.97999			99.92053			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.11115			101.05061			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.54332			100.48901			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.28776			100.22662			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.34633			101.28635			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.14979			101.08722			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	102.33916			102.25369			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.04641			100.95301			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.12996			100.03246			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.11700			100.02922			0.00	220,000,000	220,000,000.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.11700			100.02922			0.00	6,180,000,000	3,090,000,000.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.10734			101.01791			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.23525			101.13560			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.53894			101.45365			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.07434		12.35000	108.42449			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.30970			101.23847			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.44714		100.00000	15.28813			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	101.76700			101.69814			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.43426			100.36760			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.31601			100.24879			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.16964			101.10078			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	101.98748			101.92277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG03	On 23/03/2015	Spot Bond	0.00000		100.84731			100.78210			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.63818		100.00000	2.61926			38,000,000,000,000.00	380,000,000	380,000,000.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		14.36495		100.00000	14.26081			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		33.08746		100.00000	32.84757			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.04332		100.00000	11.95601			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		26.42440		100.00000	26.23281			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		103.43783			103.30434			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.13392			100.08211			0.00	7,380,000,000	3,690,000,000.00
RW21	On 21/04/2021	Spot Bond	9.12500		107.00611		9.07000	107.20758			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.29500		102.73036		9.24500	102.96540			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.88500		104.24347		9.82500	104.62692			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.41507			98.59092			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88500		108.16797		7.84500	108.18625			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.53147			101.46542			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.15000		103.09893		9.10500	103.15152			0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.26238			100.19715			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.02743			100.96192			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.02993			100.04191			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.25045			100.18238			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.24628			100.17942			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.33500		103.62492		7.29500	103.59565			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.90500		101.08438		8.85000	101.18074			178,100,000,000.00	20,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.14500		110.78077		8.10500	110.75266			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00500		110.93364		7.96500	110.90675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.93500	111.01020		7.89500	110.98392			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.50000	102.49661		8.45500	102.54792			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08000	110.85170		8.04000	110.82416			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04500	110.88993		8.00500	110.86269			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.92950			100.87016			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	101.02059			100.94596			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.65201			100.58873			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.15000	105.28515		8.10500	105.34089			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.86438			100.80855			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.82754			100.76687			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	104.86454			104.81423			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.97500	107.23925		8.92000	107.45172			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.93000	103.00472		9.87000	103.33857			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.77622			101.71071			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.77924			101.72743			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.62819			101.56957			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.89029			103.83632			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.49500	103.16794		8.44000	103.31393			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	12.47943		100.00000	12.39584			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.58500	107.96696		9.53500	108.19921			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.40957			100.35406			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.09500	99.67699		9.04500	99.79585			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.98000	95.95362		8.92000	96.30119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS30	On 12/06/2019	Spot Bond	0.00000		100.98518			100.92832			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.93000		100.35254		9.87000	100.70163			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.52500		97.06517		9.47000	97.26788			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.73500		107.32697		7.69500	107.33421			0.00	0	332,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		274.18305		2.17000	274.08597			217,000,000,000.00	100,000,000	50,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		128.52310		1.45500	128.48514			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.86000			105.80000			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		100.44409			100.38660			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.15229		100.00000	15.04244			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.08000		126.60368		2.08000	126.55990			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.17295		6.50000	102.11940			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.03221			100.96498			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.70751			100.64511			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.76305			102.70198			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.13000		99.89543		9.08500	99.93460			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.01735			101.95354			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.80230			100.74204			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.82397			100.76199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond		0.00000	100.75370			100.69836			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	16.17780		100.00000	16.06051			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.06439			101.00300			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	64.84671		100.00000	64.24123			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.96078			100.89934			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond		100.00000	88.80779		100.00000	88.16425			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	22.88502		100.00000	22.71910			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	25.11546		100.00000	24.88096			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	24.15018		100.00000	23.81090			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.98500	107.56804		7.94500	107.57370			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond		9.00500	103.06799		8.95000	103.17472			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.45000	102.63058		8.40500	102.68240			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	101.44540			101.38908			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.47925			101.42003			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.74877			101.69312			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.48955			101.42992			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.07965			100.01982			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.20000	103.42612		8.15500	103.43737			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.45077			100.39200			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.71205			100.65494			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.36015			100.29911			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.37500	96.69456		9.32000	96.85277			0.00	0	3,920,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.34000			101.27541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond	0.00000		100.83849			100.77242			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.21452			100.15001			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.43300		89.26503		9.37800	89.44349			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.49500		88.98912		9.44000	89.16639			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.17500		101.59891		7.14000	101.55408			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.91000		93.34520		8.85500	93.50257			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.97840			100.91448			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.28000		103.08774		8.23500	103.14131			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		108.18045		2.45000	108.13981			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.35500		99.66676		8.30000	99.79732			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.84473			101.76254			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.70000		106.93409		9.64000	107.29694			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.18672			101.12947			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.85209			100.79325			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.92749			100.86685			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.96500		79.15888		9.90500	79.49258			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.29672			100.23364			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.37266			100.30750			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.34390			100.28453			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond	0.00000		99.88518			99.83598			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond	0.00000		99.77069			99.72155			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000		99.75427			99.70512			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000		99.70517			99.65603			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000		99.63886			99.58962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1103	On 29/08/2014	Spot Bond	0.00000	99.58957			99.54032			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	99.40890			99.35964			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	99.39346			99.34428			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	99.29431			99.24507			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond	0.00000	99.98357			99.93430			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond	0.00000	99.88508			99.83583			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond	0.00000	99.88533			99.83618			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond	0.00000	99.83781			99.78915			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond	0.00000	99.81067			99.75387			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond	0.00000	99.81067			99.75387			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	98.68344			98.63280			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond	0.00000	99.76617			99.71606			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond	0.00000	99.71689			99.66693			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	99.70004			99.65005			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	99.73317			99.68314			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	99.63279			99.58272			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	99.58265			99.53257			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	99.52177			99.50469			0.00	3,800,000,000	3,800,000,000.00
SZ18	On 30/09/2015	Spot Bond	7.14500	110.12054		7.10500	110.10314			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.89000	103.84577		8.83000	104.19462			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	82.83438		100.00000	82.28215			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	30.70511		100.00000	30.48250			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.31907			100.26320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00003			99.94752			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		101.30920			101.25600			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.19352			101.13595			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.28045			101.22769			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.79374			100.73919			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.83652			100.77910			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		98.59722			98.54461			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		98.08974			98.03716			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		97.91446			97.86318			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.13053			100.07452			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.93500		101.53969		7.89500	101.54827			0.00	0	22,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.33522			100.27590			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.34425			100.28333			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.35544		7.83000	100.29263			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.33024			100.27181			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.34154			100.28110			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.35843			100.29499			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.33024			100.27181			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.34154			100.28110			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.32551		7.16000	100.26799			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.36364			100.29927			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.36184			100.29779			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.40501			100.33330			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.39917			100.32851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.57424			100.47241			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.55433			100.45606			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.32980			100.27144			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.34425			100.28333			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.30231		8.73000	100.27902			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.32844			100.27033			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.34154			100.28110			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.87500	98.06856		8.82000	98.22380			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.32573			100.26809			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.34154			100.28110			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.36454			100.30002			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.35959			100.29594			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.35779			100.29446			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.40412			100.33256			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.40232			100.33109			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.38659			100.31816			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.54326			100.44697			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.54503			100.44842			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.53617			100.44113			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.34888			100.28773			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.01498		101.06155	5.97096			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.32844			100.27033			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.49853			100.44393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.36905			100.30373			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.38704			100.31852			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.57600			100.47387			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.71475			100.65754			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.34201			100.28208			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.34659			100.28585			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.34201			100.28208			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.34659			100.28585			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.34888			100.28773			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.33926			100.27982			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.34659			100.28585			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.37178			100.30657			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.37178			100.30657			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.37178			100.30657			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.40836			100.33667			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.41750			100.34419			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.40608			100.33479			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.58805			100.48445			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.59937			100.49376			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.59484			100.49004			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.18500		105.72277		8.14500	105.68233			52,976,102,900,000.00	6,472,340,000	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.70000		87.24734		9.64500	87.38645			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.94000		105.75475		7.89500	105.81873			0.00	0	26,340,700,000.00
TN20	On 17/09/2020	Spot Bond	9.17500		110.07394		9.12000	110.25727			80,788,744,940,000.00	8,805,312,800	14,301,312,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000		0.69517		100.00000	0.68868			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.36500		111.36508		9.31500	111.60577			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.62000		103.54245		9.56000	103.86366			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.58000		96.90843		9.52000	97.26566			52,812,624,000.00	5,512,800	4,232,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.54698			101.49202			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.54003			102.48475			0.00	0	2,500,000,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		101.57369			101.51815			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.59924			101.54040			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.64137			101.58094			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.64572			101.58513			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.85371			101.78528			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		102.28520			102.20047			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.73185			100.67820			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.52189			100.46347			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.53327			100.47362			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.42369			100.36867			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.45411			100.39540			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.10714		10.00000	100.02678			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.10447		9.75000	100.02610			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.10382		100.00000	10.02586			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.13130			101.07191			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.20405			101.14094			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.24443			101.17925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.25250			101.18691			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.47819			101.40103			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.97538			101.87254			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	1.76500		100.00000	100.00000			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	99.06592			99.01843			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	98.38428			98.33629			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	98.18270			98.13529			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	97.17532			97.12577			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.94858			99.89715			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	96.45418			96.39668			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	99.71223			99.66145			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	95.74198			95.69763			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	96.02908			95.97315			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	99.23050			99.17920			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	95.84004			95.78507			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	95.60765			95.55297			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	98.75808			98.70704			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	95.37808			95.32370			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	94.67579			94.62201			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	94.39728			94.34324			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	97.28865			97.23684			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	93.68816			93.63231			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	93.54532			93.49046			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.14500		100.00000	14.04245			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC044	On 15/08/2014	Spot Bond			0.00000		101.37955			101.32629			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond			100.00000		70.59042		100.00000	69.82034			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond			0.00000		101.34704			101.29715			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond			0.00000		101.16411			101.11422			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond			0.00000		100.50959			100.46027			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond			0.00000		100.23888			100.18769			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond			0.00000		100.22182			100.17063			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond			0.00000		100.18830			100.13694			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond			0.00000		100.18368			100.13359			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond			0.00000		100.17145			100.12002			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond			0.00000		100.11982			100.06847			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond			0.00000		101.30986			101.25373			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond			0.00000		100.20969			100.15250			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond			0.00000		101.16986			101.11973			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond			0.00000		100.19101			100.13892			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond			9.22500		111.64596		9.17000	111.84365			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond			0.00000		100.31676			100.24957			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond			0.00000		100.65807			100.58498			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond			9.44000		105.93669		9.39500	105.97750			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond			0.00000		100.64341			100.58971			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond			0.00000		100.60790			100.55409			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond			0.00000		99.92485			99.86837			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond			0.00000		99.92212			99.86371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE03	On 08/05/2017	Spot Bond	0.00000		99.92209			99.86359			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.66954			100.61041			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.68859			100.62782			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.07500		111.33403		7.03500	111.34267			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		238.99103		1.30000	238.92342			0.00	0	66,600,000.00
WSP1	On 28/05/2015	Spot Bond	7.00500		103.19951		6.96500	103.17359			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.60000		105.13263		7.55500	105.18381			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.96000		105.73601		7.90500	105.89140			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.27500		104.93563		8.22000	105.12208			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.36500		104.89008		8.31000	105.10804			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.63500		94.26454		6.59500	94.24770			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.56500		92.49563		6.52500	92.49021			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.94500		98.11430		5.91000	98.07844			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.63500		94.24782		6.59500	94.23109			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.35000		68.92932		7.29500	69.07775			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		43.19814		100.00000	42.95274			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		22.86532		100.00000	22.73542			0.00	0	0.00
Total for j-Bonds :											35,113,974,581,523,000.00	15,486,291,000	107 492 931 900.00
Grand Total:											35,113,977,470,452,400.00	15,486,343,923	107 496 604 145.00