



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: 25/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 25/08/2014	Any day expiry		10.70670	10.70670		10.71430	10.71430		10.46	37,473,450.00	3,500	0.00
\$ / R	On 26/08/2014	Any day expiry		10.70120	10.70120		10.71430	10.71430		10.45	0.00	0	0.00
\$ / R	On 26/08/2014	Any day expiry	10.71	Call	19.86190	0.01986	43.02130	0.04302	19.862	10.74	0.00	0	5,000.00
\$ / R	On 27/08/2014	Any day expiry		10.70120	10.70120		10.71360	10.71360		10.40	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	106.95020	0.10695	107.61790	0.10762	106.950	12.37	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.00260	0.00000	0.00790	0.00001	0.003	60.06	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.70120	10.70120		10.71510	10.71510		10.33	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.38	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	36.41650	0.03642	55.80120	0.05580	36.417	10.50	0.00	0	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	2.24550	0.00225	6.20420	0.00620	2.246	14.89	0.00	0	5,000.00
\$ / R	On 01/09/2014	Any day expiry		10.70710	10.70710		10.72130	10.72130		9.37	0.00	0	0.00
\$ / R	On 01/09/2014	Any day expiry	10.60	Call	127.91580	0.12792	148.48340	0.14848	127.916	10.14	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.70860	10.70860		10.72290	10.72290		9.61	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	122.19170	0.12219	121.38530	0.12139	122.192	10.51	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	13.86580	0.01387	22.50640	0.02251	13.866	11.42	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	205.26580	0.20527	199.60640	0.19961	205.266	11.42	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry		10.71890	10.71890		10.73350	10.73350		9.82	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	74.20650	0.07421	89.78780	0.08979	74.206	10.06	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future			10.73160		10.73160		10.74630	10.74630		10.20	88,814,721.60	8,276	681,560.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00580		0.00001		0.00000	0.00000	0.006	21.29	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00770		0.00001		0.00000	0.00000	0.008	20.70	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00830		0.00001		0.00000	0.00000	0.008	20.55	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.01190		0.00001		0.00010	0.00000	0.012	19.81	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.32830		0.00033		0.73380	0.00073	0.328	14.15	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	1.14140		0.00114		1.65960	0.00166	1.141	12.77	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	2.04920		0.00205		2.50080	0.00250	2.049	12.14	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	3.49840		0.00350		3.70520	0.00371	3.498	11.57	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	3.71700		0.00372		3.88150	0.00388	3.717	11.51	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	4.02250		0.00402		4.19770	0.00420	4.023	11.48	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	4.70270		0.00470		4.90020	0.00490	4.703	11.43	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	5.48550		0.00549		5.70630	0.00571	5.485	11.39	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	7.97720		0.00798		8.25990	0.00826	7.977	11.27	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	14.07450		0.01407		14.44610	0.01445	14.075	11.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	347.72180		0.34772		362.80750	0.36281	347.722	11.03	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	16.12180		0.01612		16.50750	0.01651	16.122	11.03	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	27.05900		0.02706		27.43110	0.02743	27.059	10.84	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	262.20210		0.26220		277.24490	0.27724	262.202	10.79	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	30.60210		0.03060		30.94490	0.03094	30.602	10.79	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	254.11210		0.25411		269.13450	0.26913	254.112	10.77	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	34.51970		0.03452		34.81760	0.03482	34.520	10.74	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	41.15500		0.04115		41.35230	0.04135	41.155	10.67	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	207.72140		0.20772		222.52700	0.22253	207.721	10.62	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	46.12140		0.04612		46.22700	0.04623	46.121	10.62	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	51.55150		0.05155		51.54270	0.05154	51.551	10.58	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	186.04840		0.18605		200.67330	0.20067	186.048	10.55	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	54.44840		0.05445		54.37330	0.05437	54.448	10.55	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	172.21900		0.17222		186.69130	0.18669	172.219	10.51	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	70.85960		0.07086		70.35010	0.07035	70.860	10.43	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	139.97170		0.13997		153.93640	0.15394	139.972	10.39	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	95.11780		0.09512		93.83300	0.09383	95.118	10.29	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	105.97770		0.10598		119.06850	0.11907	105.978	10.24	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	95.83990		0.09584		108.57440	0.10857	95.840	10.20	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	77.38400		0.07738		89.26150	0.08926	77.384	10.50	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	70.94490		0.07094		82.45810	0.08246	70.945	10.62	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	159.34490		0.15934		156.15810	0.15616	159.345	10.62	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	166.31240		0.16631		162.94050	0.16294	166.312	10.68	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	65.00100		0.06500		76.14010	0.07614	65.001	10.74	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	56.94910		0.05695		67.51670	0.06752	56.949	10.93	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	52.11540		0.05212		62.29820	0.06230	52.115	11.05	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	49.84750		0.04985		59.83710	0.05984	49.848	11.11	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	43.60150		0.04360		53.01370	0.05301	43.601	11.29	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	31.86030		0.03186		39.96140	0.03996	31.860	11.72	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	300.26030		0.30026		293.66140	0.29366	300.260	11.72	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	20.37090		0.02037		26.77400	0.02677	20.371	12.32	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	19.48550		0.01949		25.73320	0.02573	19.485	12.39	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	10.55930		0.01056		14.93480	0.01493	10.559	13.24	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	6.71550	0.00672	9.85500	0.00986	6.715	13.77	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	5.28770	0.00529	7.84070	0.00784	5.288	13.99	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	3.79070	0.00379	5.68770	0.00569	3.791	14.30	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	3.44850	0.00345	5.18900	0.00519	3.449	14.39	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	3.28940	0.00329	4.95630	0.00496	3.289	14.44	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	771.68940	0.77169	758.65630	0.75866	771.689	14.44	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	3.13800	0.00314	4.73400	0.00473	3.138	14.48	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.66770	0.00067	1.01360	0.00101	0.668	16.00	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.45300	0.00045	0.67050	0.00067	0.453	17.09	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,268.85300	1.26885	1,254.37050	1.25437	1,268.853	17.09	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.25370	0.00025	0.35540	0.00036	0.254	19.05	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.21920	0.00022	0.30170	0.00030	0.219	19.63	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.20460	0.00020	0.27900	0.00028	0.205	19.92	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.18830	0.00019	0.25390	0.00025	0.188	20.28	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.12180	0.00012	0.15290	0.00015	0.122	22.53	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.74440	10.74440	10.75900	10.75900		10.21	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.75170	10.75170	10.76630	10.76630		10.28	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	159.92090	0.15992	156.42450	0.15642	159.921	10.56	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.20420	0.00020	0.29250	0.00029	0.204	21.54	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.75710	10.75710	10.77170	10.77170		10.19	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00830	0.00001	0.00830	0.00001	0.008	21.69	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	71.66900	0.07167	80.98910	0.08099	71.669	11.34	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.77350	10.77350	10.78790	10.78790		10.47	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	171.40810	0.17141	183.33160	0.18333	171.408	10.34	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.81170	10.81170	10.82600	10.82600		10.44	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.08720	0.00009	0.10470	0.00010	0.087	18.84	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	184.19290	0.18419	180.67780	0.18068	184.193	10.44	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	76.64580	0.07665	83.21200	0.08321	76.646	12.56	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	1.27640	0.00128	1.82750	0.00183	1.276	18.88	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.82290	10.82290	10.83730	10.83730		10.46	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	16.50090	0.01650	17.38990	0.01739	16.501	10.11	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	29.27950	0.02928	32.59120	0.03259	29.279	15.61	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.82480	10.82480	10.83910	10.83910		10.68	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	240.24460	0.24024	251.89420	0.25189	240.245	10.50	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	97.43090	0.09743	104.76790	0.10477	97.431	12.29	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.86210	10.86210	10.87660	10.87660		10.68	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	200.31120	0.20031	199.33780	0.19934	200.311	10.60	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.96350	0.00296	3.56090	0.00356	2.964	18.61	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.86770	10.86770	10.88240	10.88240		10.90	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.34610	0.00035	0.34250	0.00034	0.346	17.70	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	128.37130	0.12837	136.46500	0.13646	128.371	12.39	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.89110	10.89110	10.90590	10.90590		10.98	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.89310	10.89310	10.90780	10.90780		10.99	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.89500	10.89500	10.90980	10.90980		11.00	17,758,850.00	1,630	164,849.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	2.41460	0.00241	2.39650	0.00240	2.415	14.10	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	4.29340	0.00429	4.21900	0.00422	4.293	12.42	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	7.98830	0.00799	7.76900	0.00777	7.988	10.78	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	11.27050	0.01127	10.93530	0.01094	11.270	10.59	0.00	0	79,241.00

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\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	17.48660	0.01749	16.93190	0.01693	17.487	10.46	0.00	0	46,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Call	819.77560	0.81978	833.76150	0.83376	819.776	10.35	0.00	0	1,260.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	24.77560	0.02478	23.96150	0.02396	24.776	10.35	0.00	0	6,581.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	642.40430	0.64240	655.59490	0.65559	642.404	10.12	0.00	0	1,130.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	53.55940	0.05356	51.73990	0.05174	53.559	10.08	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	55.21710	0.05522	53.34120	0.05334	55.217	10.07	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	57.32460	0.05732	55.42090	0.05542	57.325	10.08	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	61.71000	0.06171	59.74640	0.05975	61.710	10.12	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	66.32460	0.06632	64.30290	0.06430	66.325	10.15	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	76.26070	0.07626	74.12000	0.07412	76.261	10.22	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	78.89340	0.07889	76.72570	0.07673	78.893	10.24	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	90.04300	0.09004	87.75680	0.08776	90.043	10.30	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	92.98450	0.09298	90.66960	0.09067	92.985	10.32	0.00	0	34,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	99.05840	0.09906	96.68620	0.09669	99.058	10.36	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	108.64800	0.10865	106.18740	0.10619	108.648	10.41	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	125.92070	0.12592	123.31270	0.12331	125.921	10.49	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	137.06760	0.13707	134.36890	0.13437	137.068	10.54	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	165.37560	0.16538	162.45950	0.16246	165.376	10.66	0.00	0	2,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	343.49210	0.34349	355.28100	0.35528	343.492	10.71	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	337.99680	0.33800	349.75360	0.34975	337.997	10.73	0.00	0	3,900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	316.66270	0.31666	328.28510	0.32829	316.663	10.80	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	306.38430	0.30638	317.93860	0.31794	306.384	10.83	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	221.36270	0.22136	218.04510	0.21805	221.363	10.86	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.83	Call	291.44880	0.29145	302.89580	0.30290	291.449	10.88	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.85	Call	281.80870	0.28181	293.18130	0.29318	281.809	10.92	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	277.08430	0.27708	288.42030	0.28842	277.084	10.93	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	258.80370	0.25880	269.98710	0.26999	258.804	11.00	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	282.35530	0.28236	278.45600	0.27846	282.355	11.12	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	295.02060	0.29502	290.93110	0.29093	295.021	11.20	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	222.68140	0.22268	232.91640	0.23292	222.681	11.40	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	327.68140	0.32768	323.11640	0.32312	327.681	11.40	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	203.64780	0.20365	213.32200	0.21332	203.648	11.64	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	396.95920	0.39696	391.46420	0.39146	396.959	11.79	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	178.39310	0.17839	187.24470	0.18724	178.393	11.99	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	470.90720	0.47091	464.52000	0.46452	470.907	12.19	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	136.00620	0.13601	143.26990	0.14327	136.006	12.75	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	125.18200	0.12518	131.99040	0.13199	125.182	12.98	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	109.50890	0.10951	115.58890	0.11559	109.509	13.39	0.00	0	350.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	95.15040	0.09515	100.48300	0.10048	95.150	13.84	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	92.80510	0.09281	98.01210	0.09801	92.805	13.92	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	91.66240	0.09166	96.80700	0.09681	91.662	13.97	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	60.57080	0.06057	63.91340	0.06391	60.571	15.45	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	59.84840	0.05985	63.14770	0.06315	59.848	15.48	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.10	Call	53.81830	0.05382	56.74380	0.05674	53.818	15.79	0.00	0	7,841.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.29	Call	43.44900	0.04345	45.71450	0.04571	43.449	16.45	0.00	0	1,402.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.30	Call	42.97840	0.04298	45.21310	0.04521	42.978	16.49	0.00	0	1,130.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.00	Call	22.01610	0.02202	22.86300	0.02286	22.016	18.92	0.00	0	36,002.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	13.06	Call	20.95940	0.02096	21.73580	0.02174	20.959	19.13	0.00	0	7,471.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.45190	0.01745	16.99850	0.01700	17.452	19.60	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	17.08610	0.01709	16.48910	0.01649	17.086	19.65	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	2.24370	0.00224	1.10170	0.00110	2.244	21.79	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.90090	10.90090	10.91560	10.91560		10.99	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	212.02940	0.21203	208.77000	0.20877	212.029	10.82	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	12.65240	0.01265	11.23020	0.01123	12.652	21.39	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.91650	10.91650	10.93130	10.93130		11.36	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.89020	0.00089	0.88820	0.00089	0.890	17.45	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	185.71800	0.18572	194.27090	0.19427	185.718	12.13	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.98680	10.98680	11.00170	11.00170		11.39	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.78360	0.00178	1.71220	0.00171	1.784	16.81	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	227.35220	0.22735	222.36510	0.22237	227.352	10.98	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	253.36030	0.25336	261.32040	0.26132	253.360	12.09	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	38.53830	0.03854	36.29810	0.03630	38.538	23.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.04150	11.04150	11.05640	11.05640		11.52	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	232.56430	0.23256	227.14230	0.22714	232.564	10.99	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	49.23210	0.04923	46.50320	0.04650	49.232	23.91	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.04340	11.04340	11.05840	11.05840		11.52	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	2.83820	0.00284	2.67890	0.00268	2.838	16.54	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	322.56480	0.32256	331.11190	0.33111	322.565	11.85	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.07890	11.07890	11.09400	11.09400		11.74	0.00	0	33,722.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	54.17410	0.05417	50.85780	0.05086	54.174	10.87	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	87.04420	0.08704	83.50040	0.08350	87.044	10.69	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	126.93230	0.12693	123.42900	0.12343	126.932	10.53	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	214.85270	0.21485	210.66510	0.21067	214.853	10.95	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	232.86260	0.23286	228.53940	0.22854	232.863	11.04	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	286.39960	0.28640	281.71030	0.28171	286.400	11.29	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	168.74860	0.16875	172.96190	0.17296	168.749	14.58	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	107.29370	0.10729	109.28000	0.10928	107.294	16.39	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	81.17520	0.08118	82.15800	0.08216	81.175	17.66	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	66.75940	0.06676	65.21090	0.06521	66.759	22.68	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.10060	11.10060	11.11580	11.11580		11.79	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	241.08210	0.24108	237.45710	0.23746	241.082	11.13	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	53.61300	0.05361	52.38220	0.05238	53.613	23.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.16370	11.16370	11.17920	11.17920		11.96	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	245.71470	0.24571	242.80300	0.24280	245.715	11.17	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	56.42190	0.05642	57.19180	0.05719	56.422	23.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.22090	11.22090	11.23660	11.23660		12.12	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	248.71610	0.24872	247.24510	0.24725	248.716	11.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	57.44480	0.05744	61.27950	0.06128	57.445	22.85	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.25300	11.25300	11.26860	11.26860		12.29	0.00	0	17,348.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	391.24810	0.39125	388.19100	0.38819	391.248	11.89	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.28100	11.28100	11.29660	11.29660		12.45	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	252.69060	0.25269	250.65370	0.25065	252.691	11.26	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	61.49990	0.06150	60.17310	0.06017	61.500	23.02	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.34710	11.34710	11.36250	11.36250		12.61	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	256.37820	0.25638	252.37010	0.25237	256.378	11.33	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	68.68840	0.06869	65.75600	0.06576	68.688	22.90	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 27/08/2015	Any day expiry		11.40520	11.40520	11.42060	11.42060		12.74	0.00	0	0.00
\$ / R	10.80	Put	262.24210	0.26224	256.37850	0.25638	262.242	11.46	0.00	0	300.00		
\$ / R	16.50	Call	67.94630	0.06795	64.07770	0.06408	67.946	22.66	0.00	0	300.00		
\$ / R		On 14/09/2015	Foreign Exchange Future		11.44390	11.44390	11.45950	11.45950		12.89	0.00	0	360.00
\$ / R	10.56	Put	190.51870	0.19052	183.50100	0.18350	190.519	11.47	0.00	0	18,946.00		
\$ / R	10.60	Call	1,045.91290	1.04591	1,054.64250	1.05464	1,045.913	11.49	0.00	0	13,700.00		
\$ / R	12.00	Call	438.39960	0.43840	443.70770	0.44371	438.400	14.19	0.00	0	13,700.00		
\$ / R	13.06	Call	261.40490	0.26140	261.49120	0.26149	261.405	16.60	0.00	0	18,946.00		
\$ / R		On 28/09/2015	Any day expiry		11.47410	11.47410	11.48980	11.48980		13.02	0.00	0	0.00
\$ / R	10.80	Put	269.62970	0.26963	263.77490	0.26377	269.630	11.66	0.00	0	300.00		
\$ / R	16.80	Call	73.00890	0.07301	69.29140	0.06929	73.009	22.57	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.53860	11.53860	11.55460	11.55460		13.17	0.00	0	0.00
\$ / R	10.80	Put	272.69140	0.27269	267.12620	0.26713	272.691	11.75	0.00	0	300.00		
\$ / R	16.98	Call	78.03630	0.07804	74.58060	0.07458	78.036	22.27	0.00	0	300.00		
\$ / R		On 25/11/2015	Any day expiry		11.59880	11.59880	11.61510	11.61510		13.29	0.00	0	0.00
\$ / R	10.80	Put	275.67540	0.27568	270.27340	0.27027	275.675	11.84	0.00	0	300.00		
\$ / R	17.45	Call	73.15890	0.07316	70.03750	0.07004	73.159	22.18	0.00	0	300.00		
\$ / R		On 11/12/2015	Foreign Exchange Future		11.63320	11.63320	11.65620	11.65620		13.39	0.00	0	0.00
\$ / R	11.00	Call	986.38150	0.98638	1,004.38860	1.00439	986.381	12.06	0.00	0	500.00		
\$ / R		On 21/12/2015	Any day expiry		11.65480	11.65480	11.67130	11.67130		13.39	0.00	0	0.00
\$ / R	10.80	Put	277.32390	0.27732	272.01410	0.27201	277.324	11.90	0.00	0	300.00		
\$ / R	17.87	Call	66.05480	0.06605	64.47020	0.06447	66.055	21.86	0.00	0	300.00		
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.73160	10.73160	10.74630	10.74630		10.20	0.00	0	1,320.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.89500	10.89500	10.90980	10.90980		11.00	0.00	0	100.00
\$ / R MAXI	10.72	Call	34,905.51440	0.34906	36,087.59820	0.36088	34,905.514	10.69	0.00	0	200.00		
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		11.07890	11.07890	11.09400	11.09400		11.74	0.00	0	5.00
£ / R		On 15/09/2014	Foreign Exchange Future		17.79820	17.79820	17.80060	17.80060		9.99	36,130,346.00	2,030	62,282.00
£ / R	16.50	Put	1.29360	0.00129	1.76310	0.00176	1.294	12.95	0.00	0	11,200.00		
£ / R	17.20	Put	23.28870	0.02329	27.84370	0.02784	23.289	11.28	0.00	0	15,000.00		
£ / R	17.35	Put	40.71680	0.04072	46.88040	0.04688	40.717	10.96	0.00	0	3,200.00		
£ / R	17.60	Put	94.82830	0.09483	103.38230	0.10338	94.828	10.42	0.00	0	1,700.00		
£ / R	17.65	Put	110.73190	0.11073	119.58260	0.11958	110.732	10.31	0.00	0	2,750.00		
£ / R	19.01	Call	5.65290	0.00565	7.03280	0.00703	5.653	13.94	0.00	0	2,750.00		
£ / R	19.44	Call	2.28100	0.00228	3.03160	0.00303	2.281	15.72	0.00	0	21,200.00		
£ / R	19.48	Call	2.11330	0.00211	2.82500	0.00283	2.113	15.89	0.00	0	1,700.00		
£ / R	19.70	Call	1.02390	0.00102	1.76330	0.00176	1.024	16.20	0.00	0	20,000.00		
£ / R		On 12/12/2014	Foreign Exchange Future		18.05410	18.05410	18.05670	18.05670		10.89	40,621,725.00	2,250	13,155.00
£ / R	18.50	Put	727.19390	0.72719	732.50180	0.73250	727.194	11.82	0.00	0	500.00		
£ / R		On 23/01/2015	Any day expiry		18.18200	18.18200	18.18450	18.18450		11.14	0.00	0	0.00
£ / R	18.22	Put	541.17240	0.54117	547.96500	0.54797	541.172	11.18	0.00	0	9,605.00		
£ / R	18.50	Put	724.57210	0.72457	730.97990	0.73098	724.572	11.71	0.00	0	4,700.00		
£ / R	18.63	Put	816.70910	0.81671	822.85970	0.82286	816.709	11.96	0.00	0	4,697.00		
£ / R	21.04	Call	58.84090	0.05884	61.07580	0.06108	58.841	15.32	0.00	0	9,605.00		
£ / R	21.70	Call	35.34270	0.03534	36.54400	0.03654	35.343	15.97	0.00	0	4,700.00		
£ / R	21.72	Call	34.81280	0.03481	35.99090	0.03599	34.813	15.99	0.00	0	4,697.00		
£ / R		On 16/03/2015	Foreign Exchange Future		18.33710	18.33710	18.34030	18.34030		11.48	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/06/2015		Foreign Exchange Future	18.60050	18.60050		18.60400	18.60400		12.11	0.00	0	240.00
¥ / R	On 15/09/2014		Foreign Exchange Future	0.10326	0.10326		0.10323	0.10323		9.80	1,032.56	10	2,759.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10490	0.10490		0.10487	0.10487		13.75	6,923.47	66	17,859.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10678	0.10678		0.10675	0.10675		14.46	0.00	0	50.00
€ / R	On 15/09/2014		Foreign Exchange Future	14.16710	14.16710		14.21630	14.21630		9.69	85,356,777.50	6,025	65,167.00
€ / R	On 15/09/2014	13.54	Put	5.67820	0.00568		5.05630	0.00506	5.678	10.74	0.00	0	21,000.00
€ / R	On 15/09/2014	13.85	Put	32.92160	0.03292		29.76690	0.02977	32.922	10.21	0.00	0	21,000.00
€ / R	On 15/09/2014	14.00	Put	66.75450	0.06675		60.27870	0.06028	66.754	9.95	0.00	0	13,000.00
€ / R	On 15/09/2014	14.33	Put	237.82860	0.23783		213.09640	0.21310	237.829	10.40	0.00	0	800.00
€ / R	On 15/09/2014	15.71	Call	0.34580	0.00035		0.63000	0.00063	0.346	15.11	0.00	0	49,000.00
€ / R	On 15/09/2014	16.34	Call	0.07520	0.00008		0.18690	0.00019	0.075	17.89	0.00	0	800.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.39050	14.39050		14.43940	14.43940		10.61	32,479,358.50	2,257	15,657.00
€ / R	On 12/12/2014	13.50	Put	41.82450	0.04182		43.86630	0.04387	41.824	9.76	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	78.88000	0.07888		75.59650	0.07560	78.880	9.71	0.00	0	650.00
€ / R	On 12/12/2014	16.30	Call	38.52000	0.03852		47.59910	0.04760	38.520	15.32	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.64260	14.64260		14.69080	14.69080		11.24	20,206,788.00	1,380	8,150.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.88600	14.88600		14.93340	14.93340		11.86	2,977,200.00	200	350.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014		Index Future	512.45000	512.45000		513.13000	513.13000			0.00	0	0.00
AL12	On 05/02/2015		Index Future	520.64000	520.64000		521.35000	521.35000			0.00	0	0.00
AL12	On 07/05/2015		Index Future	529.76000	529.76000		530.51800	530.51800			0.00	0	0.00
AL37	On 06/11/2014		Index Future	435.80600	435.80600		436.02400	436.02400			0.00	0	0.00
AL37	On 05/02/2015		Index Future	442.77100	442.77100		443.00800	443.00800			0.00	0	0.00
AL7T	On 06/11/2014		Index Future	512.97600	512.97600		513.48400	513.48400			0.00	0	1.00
AL7T	On 05/02/2015		Index Future	521.17500	521.17500		521.70900	521.70900			0.00	0	0.00
ALBI	On 06/11/2014		Index Future	466.93500	466.93500		467.37800	467.37800			0.00	0	586.00
ALBI	On 05/02/2015		Index Future	474.39800	474.39800		474.86500	474.86500			0.00	0	65.00
ALBI	On 07/05/2015		Index Future	482.70800	482.70800		483.21600	483.21600			0.00	0	0.00
AU\$ / R	On 15/09/2014		Foreign Exchange Future	9.96860	9.96860		9.98410	9.98410		9.14	12,460,750.00	1,250	13,241.00
AU\$ / R	On 12/12/2014		Foreign Exchange Future	10.05540	10.05540		10.07150	10.07150		9.96	6,334,902.00	630	11,688.00
AU\$ / R	On 12/12/2014	9.45	Put	35.84130	0.03584		35.46740	0.03547	35.841	10.16	0.00	0	201.00
AU\$ / R	On 12/12/2014	9.80	Put	111.23340	0.11123		110.09020	0.11009	111.233	9.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.05	Call	221.04820	0.22105		235.37410	0.23537	221.048	9.96	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.75	Call	52.33230	0.05233		57.66080	0.05766	52.332	11.82	0.00	0	201.00
AU\$ / R	On 12/12/2014	10.80	Call	47.06930	0.04707		51.97460	0.05197	47.069	11.94	0.00	0	201.00
AU\$ / R	On 16/03/2015		Foreign Exchange Future	10.15970	10.15970		10.17600	10.17600		10.75	20,319,400.00	2,000	2,452.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	10.25980	10.25980		10.27620	10.27620		11.26	10,259,800.00	1,000	1,050.00
CAD/ R	On 15/09/2014		Foreign Exchange Future	9.78000	9.78000		9.80050	9.80050		8.83	0.00	0	100.00
CAD/ R	On 12/12/2014		Foreign Exchange Future	9.90720	9.90720		9.92790	9.92790		10.09	0.00	0	0.00

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 CAFK	On 12/12/2014	Can-Do Future		18.09660	18.09660		-21.60500	-21.60500			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		687.79900	687.79900		702.09460	702.09460			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		776.20230	776.20230		790.70150	790.70150			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		179.18190	179.18190		-159.64850	-159.64850			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		616.44480	616.44480		631.15060	631.15060			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		29.54940	29.54940		37.06440	37.06440			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		56.01620	56.01620		61.05800	61.05800			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.73220	11.73220		11.74850	11.74850		9.80	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.92070	11.92070		11.93660	11.93660		10.87	10,847,837.00	910	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.13540	12.13540		12.15110	12.15110		11.67	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74140	1.74140		1.74220	1.74220		10.10	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75620	1.75620		1.75760	1.75760		10.25	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		124.43273	124.43273		123.78962	123.78962			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.43788	126.43788		125.78790	125.78790			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.61221	82.93442		9.59260	83.07991			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.70137	84.26084		9.68082	84.41090			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.77259	81.94870		9.75074	82.10620			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/11/2014	GOVI	465.45300		465.45300		465.86400	465.86400			13,963,590.00	3	396.00
GOVI	On 05/02/2015	GOVI	472.89300		472.89300		473.32600	473.32600			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	481.17600		481.17600		481.64900	481.64900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.06780		118.06780		118.07626	118.07626			1,889,084.80	16	16.00
I2025	On 05/02/2015	Bond Future	118.81630		118.81630		118.82799	118.82799			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.59248		122.59248		122.60070	122.60070			54,185,876.16	442	1,804.00
I2038	On 05/02/2015	Bond Future	123.26974		123.26974		123.28110	123.28110			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	122.62736		122.62736		122.63558	122.63558			16,064,184.16	131	5,479.00
I2046	On 05/02/2015	Bond Future	124.60350		124.60350		124.61479	124.61479			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	130.42710		130.42710		130.43538	130.43538			52,170,840.00	400	2,400.00
I2050	On 05/02/2015	Bond Future	131.08399		131.08399		131.09584	131.09584			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.33100		219.33100		219.02600	219.02600			0.00	0	1,194.00
IGOV	On 05/02/2015	Index Future	222.86300		222.86300		222.56000	222.56000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.79300		226.79300		226.50100	226.50100			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.10200		594.10200		593.21400	593.21400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.56400		603.56400		602.66700	602.66700			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.64246		144.64246		144.58584	144.58584			9,262,376.32	64	571.00
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 17/09/2014	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.17000		93.83000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.21000		93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.28000		93.72000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.32000		93.68000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.39000		93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.61000		93.39000		6.61000	93.39000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.13000		92.87000		7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.25000		92.75000		7.25000	92.75000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.32010		1.32010		1.32290	1.32290			0.00	0	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.32080		1.32080		1.32350	1.32350			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future			6.66803		107.61058		6.64295	107.63179		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			6.78249		109.33178		6.74118	109.35627		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 06/11/2014	Bond Future			8.26369		120.99511		8.24888	121.12006		8.86	167,699,222.46	1,386	48,191.00
R186	On 06/11/2014	Bond Future	7.80	Call	537.51000		0.53751		591.92000	0.59192	537.510	8.69	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	989.95000		0.98995		1,066.52000	1.06652	989.950	8.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,071.46000		2.07146		2,177.55000	2.17755	2,071.460	8.88	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	1,240.52000		1.24052		1,232.23000	1.23223	1,240.520	8.95	0.00	0	5,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	1,094.44000		1.09444		1,088.92000	1.08892	1,094.440	8.97	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,013.28000		1.01328		1,009.24000	1.00924	1,013.280	8.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	842.13000		0.84213		841.06000	0.84106	842.130	9.01	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	142.03000		0.14203		146.83000	0.14683	142.030	9.28	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.32642		117.63366		8.31068	117.76382		9.55	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,049.04000		1.04904		1,040.77000	1.04077	1,049.040	9.78	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.37049		119.69920		8.35332	119.83856		9.54	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.20890		288.20890		287.36100	287.36100			8,934,475.90	31	939.00
R197	On 05/02/2015	Bond Future			286.85072		286.85072		285.99675	285.99675			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			231.60128		231.60128		231.61666	231.61666			23,160,128.00	100	47,047.00
R202	On 05/02/2015	Bond Future			232.14510		232.14510		232.16682	232.16682			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.05993		99.67337		8.03988	99.79176		7.43	199,346.74	2	10,582.00
R2023	On 05/02/2015	Bond Future			8.13042		101.26715		8.10901	101.39020		7.67	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.17262		99.11581		8.14927	99.24672		8.00	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.19153		101.01721		8.16820	101.14481		7.69	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,285.17000		1.28517		1,263.32000	1.26332	1,285.170	8.01	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.05760		104.30684		7.04189	104.34746		2.61	0.00	0	12,128.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Call	252.77000		0.25277		275.11000	0.27511	252.770	2.59	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	391.98000		0.39198		419.79000	0.41979	391.980	2.61	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.12781		105.97502		7.10917	106.01917		2.56	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,578.51000		1.57851		1,617.58000	1.61758	1,578.510	2.62	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.12886		103.66456		7.10522	103.71557		2.52	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 06/11/2014	Bond Future			8.72917		96.14039		8.71958	96.21689			96,140.39	1	4,185.00
R2030	On 05/02/2015	Bond Future			8.79474		93.67085		8.78452	93.75112			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.84664		95.31648		8.83538	95.40373			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.91580		98.36397		8.89596	98.54874			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.97792		95.67961		8.95721	95.86997			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.02782		97.36069		9.00590	97.56001			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.38452		105.26101		7.37458	105.29617		3.78	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	108.72000		0.10872		111.96000	0.11196	108.720	3.89	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.45395		102.90893		7.44240	102.94751		3.93	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.48368		104.71552		7.46928	104.76082		3.86	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.46582		102.68283		7.45226	102.72287		3.69	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	532.46000		0.53246		528.34000	0.52834	532.460	3.88	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.97861		100.07478		8.95876	100.27517			0.00	0	253.00
R2044	On 05/02/2015	Bond Future			9.03838		97.29244		9.01769	97.49874			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.08657		99.00185		9.06472	99.21756			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.97456		99.34966		8.95469	99.55521			99,349.66	1	25,829.00
R2048	On 05/02/2015	Bond Future			9.03584		100.93828		9.01512	101.14991			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.08011		98.27449		9.05827	98.49554			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.63656		100.70117		7.62150	100.76401		4.91	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.70634		98.67016		7.68967	98.73674		5.17	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.74846		100.40268		7.72920	100.47625		5.14	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,684.63000		1.68463		1,731.90000	1.73190	1,684.630	5.14	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.82603		95.44012		7.80590	95.53658		6.10	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	146.40000		0.14640		145.99000	0.14599	146.400	6.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.89563		96.96668		7.87390	97.06732		6.20	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.93715		95.26622		7.91303	95.37422		6.36	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.94958		97.09473		7.92546	97.19913		6.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	911.19000		0.91119		893.64000	0.89364	911.190	6.32	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.83816		76.03240		8.81832	76.18515		13.78	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	826.79000		0.82679		905.60000	0.90560	826.790	13.52	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,538.32000		1.53832		1,646.26000	1.64626	1,538.320	13.65	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,312.17000		2.31217		2,439.36000	2.43936	2,312.170	13.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,532.46000		2.53246		2,663.65000	2.66365	2,532.460	13.78	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,763.44000		2.76344		2,898.28000	2.89828	2,763.440	13.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	709.08000		0.70908		702.28000	0.70228	709.080	13.94	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	356.72000		0.35672		357.05000	0.35705	356.720	14.10	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	281.78000		0.28178		283.20000	0.28320	281.780	14.15	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	86.09000		0.08609		88.61000	0.08861	86.090	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	72.51000		0.07251		74.92000	0.07492	72.510	14.42	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	60.15000		0.06015		62.40000	0.06240	60.150	14.42	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.89653		77.24858		8.87587	77.40585		14.28	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.94059		75.45439		8.91878	75.61890		15.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.97106		76.90332		8.94928	77.06644		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,870.10000		1.87010		1,844.95000	1.84495	1,870.100	15.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.30832		173.30832		172.41963	172.41963			6,932,332.80	40	642.00
R210	On 05/02/2015	Bond Future			176.10081		176.10081		175.20259	175.20259			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 06/11/2014	Bond Future			132.15842		132.15842		132.17061	132.17061			0.00	0	1,070.00
R211	On 05/02/2015	Bond Future			132.68600		132.68600		132.70199	132.70199			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			137.21007		137.21007		137.03556	137.03556			5,762,822.94	42	14,864.00
R212	On 05/02/2015	Bond Future			137.66274		137.66274		137.48906	137.48906			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 06/11/2014	Bond Future			8.73351		86.45227		8.71877	86.56545		11.99	86,452.27	1	29,313.00
R213	On 05/02/2015	Bond Future			8.79875		87.83474		8.78325	87.95206		12.52	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.84452		85.82789		8.82790	85.95225		13.18	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future			8.90799		76.97542		8.88812	77.13571		14.39	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,320.15000		3.32015	3,467.19000	3.46719		3,320.150	14.53	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	199.67000		0.19967	202.39000	0.20239		199.670	14.94	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.96725		78.20632		8.94656	78.37131		15.06	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.00965		76.28403		8.98786	76.45634		15.91	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			20,788.88000		20,788.88000		20,824.89000	20,824.89000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.91520		4.91520		4.91410	4.91410		6.22	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.89100		4.89100		4.89120	4.89120		8.04	0.00	0	0.00
Total for Derivatives :													782,556,084.23	36,074	3 767 508.00
<u>i-Bonds</u>															
AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.98411			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.08000		104.68897		7.08000	104.66918			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.21608			0.00	1,000,000,000	5,834,240,000.00
AA05	On 22/03/2019	Spot Bond			8.49500		106.87820		8.49500	106.85404			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000		100.00000		0.00000	100.82688			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.21000		104.84649		9.21000	104.82070			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.03824			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.12373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond		9.36000	98.55634		9.36000	98.53184			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.20000	103.88360		7.20000	103.86363		178,882,284,960,000.00	24,844,761,800	14,139,180,900.00	
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.48545			0.00	0	1,500,000,000.00
AB09	On 03/05/2017	Spot Bond		8.57000	107.26466		8.57000	107.24020		21,767,800,000,000.00	2,540,000,000	1,770,000,000.00	
ABCP12	On 20/09/2014	Spot Bond		1.50000	138.92212		1.50000	138.90822			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.40000	126.87062		2.40000	270.20581			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.67212			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.01820			0.00	200,000,000	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39966			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.45781			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.49643			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.96866			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.04767			0.00	0	500,000,000.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.89373			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		3.10000	131.38816		3.10000	131.36943			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.25000	119.21179		4.25000	119.19106			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		5.00000	103.60423		5.00000	103.58421			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	65.37498		100.00000	65.21660			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	170.99693		2.14000	170.97692			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	161.81491		2.76000	161.79324			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	172.68222		2.17000	172.66184			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.84000	183.90885		1.84000	183.88878			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.96625	76.92919		7.96625	76.89688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	7.96625	76.92919		7.96625	76.89688			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.33652			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.21000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.92668			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.82243			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.10500	102.08966		7.10500	102.07022			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.12389			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.37000	112.15933		7.37000	112.13727			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84479			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000	94.52785		2.62000	106.77676			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500	102.03769		2.51500	158.34768			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.22773		2.44000	209.60591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.58500	89.42557		9.58500	89.38008			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.73397			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.81000			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	108.11908		9.63000	108.09130			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		9.59500	108.37979		9.59500	108.32431			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.91500	92.13858		8.91500	92.09469			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.69000	107.67423		9.69000	107.61858			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.60995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.53794			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.12000		109.73440		8.12000	109.71066			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.92000		106.12209		8.92000	106.09679			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.03000		103.49269		7.03000	103.47326			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.82500		99.17413		8.82500	99.15073			0.00	0	5,590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.81500		96.97958		9.81500	96.95434			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.73000		106.52641		7.73000	106.50446			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		216.36812		2.21000	274.07314			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000		126.06077		1.44000	128.84715			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		128.28123		2.12000	130.82758			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00484		100.00000	0.00482			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		65.04567		100.00000	64.88810			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.53000		107.96823		11.53000	107.93535			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18310			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.15942		100.00000	4.14934			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18779			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.25406			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		24.79205		100.00000	24.73199			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.17841			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.84531		11.00000	64.80824			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		24.79205		100.00000	24.73199			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53938			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.69306			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.47084			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51715			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.53752			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56538			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56538			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56883			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.68145			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56883			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56193			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.04339			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.67839			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29173			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.48939			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.53546			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.55394			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.51691			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43380			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.34500	104.48766		9.34500	104.53541			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.64966			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.32180			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.85541				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.15732				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	167.23554				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.47075				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	100,000,000.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.42444				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.41333				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.47963				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.87534				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.47811				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.15011				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.11028				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.86631				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.48676				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.88780				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.47633				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.68592				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29863				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.26709				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32831				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.44319				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37830				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.30420				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.32460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond		10.23000	104.46158	10.23000	104.43326			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.34483			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.31347			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	119.95035			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		9.43500	103.20704	9.43500	103.18104			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.43756			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	115.13355	1.75000	115.18914			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.59590			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.32627			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.39398			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.43934			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.34861			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.43028			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.07907			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.83189			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.25318			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.33227			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.57906			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.43028			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.40506			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.48364			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.50771			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.87478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.15178		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.51336		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.51336		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58436		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.40306		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60430		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.75968		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.58436		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	93.94248		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.54486		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.51188		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	119.60515		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	120.45281		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.31230		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29959		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.12658		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.33409		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.32546		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.39398		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.31412		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.31230		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.45411		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.36129		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.58150		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.56357			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.57473			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	13.75129		100.00000	13.71798			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.09994			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.10985			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.11643			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.79767			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.87892			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.98710			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.75382			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.90500	100.34109		7.90500	100.31984			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.97371			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.13438			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.41500	104.47558		8.41500	104.45218			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond		9.29000	117.82088		9.29000	117.79165			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	93.44634		100.00000	93.21503			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.18000	110.32210		7.18000	110.30096			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	88.18947		100.00000	87.98196			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.32500	101.78739		9.32500	101.76218			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.25504		100.00000	15.22129			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		10.06000	101.97282		10.06000	101.94562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.76500	163.19121		2.76500	163.16934			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69165			0.00	0	4,780,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.41818			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.78308			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.80561			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35626			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.94319			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24020			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.34861			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78117			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.93527			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.71583			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.96835			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.28966		2.69000	289.54758			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	93.91976			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.69200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.63008			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond	100.00000		13.37513		100.00000	13.36028			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.43866			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.22148			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20331			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.17584			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.90500		106.98797		8.90500	106.96251			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.14751			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.61125			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.95930			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39595			0.00	0	120,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.05754			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.49000		102.49180		9.49000	102.46584			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.33500		109.18791		7.33500	109.16641			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		35.97028		100.00000	35.81210			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.26687			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.15285			0.00	40,000,000	10,000,000.00
BAW7	On 02/10/2014	Spot Bond	7.54500		103.61535		7.54500	103.59409			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.72000		107.25159		8.72000	107.22657			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.04933		104.16288		11.04933	103.20035			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.10164		102.21484		11.10164	102.02787			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.12761		102.15327		11.12761	101.99465			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.65312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		11.15358	102.02138		11.15358	101.93424			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.79578	101.83841		11.79578	101.81695			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.69250			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.69250			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.69257			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.29933	101.33271		11.29933	101.50228			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.24399	103.11276		11.24399	102.02067			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.10164	102.21484		11.10164	102.02787			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.13276	102.41097		11.13276	102.18945			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.29258	97.01512		10.29258	101.73245			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60592			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.58992			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.58992			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.50414			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92828			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.05925	100.45448		11.05925	100.90769			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.49500	100.87286		11.49500	100.73740			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54314			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.42000	70.61710		11.42000	98.49610			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92822			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.45642			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.48677		9.28000	101.43112			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.54185			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.30500	69.26258		11.30500	98.15826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.49590				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53420				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.53420				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.80121				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.47750				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.57415				0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.28112				0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.92829				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.57415				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.48057				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51939				0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.57425				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13331				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.04933	104.58275	14.04933	103.65669				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22423	102.68525	15.22423	102.68538				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.09600	102.55382	14.09600	102.41240				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.03049				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.03049				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.03049				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	102.10657				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.76363				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	19.71730	100.00000	19.67990				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.56543	100.00000	21.51319				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.62696		100.00000	19.57942			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.11541		100.00000	12.08606			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.11541		100.00000	12.08606			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.64811		100.00000	14.61263			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.69233		100.00000	12.66159			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68856			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.68611			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.87059			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.92603			0.00	500,000,000	500,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.24965		100.00000	8.22966			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.24965		100.00000	8.22966			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		81.47321		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.80868		2.11000	177.69086			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.21000		94.97912		8.21000	149.48009			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.21000		96.28367		8.21000	149.82378			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.59500		99.13855		8.59500	99.11576			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.68667			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.35867			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.90500		100.55870		7.90500	100.53751			474,300,000,000.00	60,000,000	160,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78321			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73125			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.74628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79637			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84643			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.98612			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		22.99630		100.00000	22.94059			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.52128			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.54776			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.55910			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.56288			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.60822			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66858			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.39984		100.00000	14.36495			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.39984		100.00000	14.36495			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34447			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.45108			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.48015			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.27000		105.15763		8.27000	105.13447			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56735			0.00	1,000,000,000	500,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.72221			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.27872		100.00000	10.25382			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.27872		100.00000	10.25382			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.77653			0.00	50,000,000	60,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10163			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.60500		66.96918		8.60500	102.35626			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84224			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.11204			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.36918			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09959			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.11634			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.08961			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.09399			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.10193			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13477			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.21766			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	64.90589		100.00000	64.74865			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.75378			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77613			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.23186		100.00000	20.18284			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.38664			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.16342			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.36500	105.10032		7.36500	105.07940			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.37000	113.61656		9.37000	113.58829			0.00	0	2,780,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.13774			0.00	6,800,000,000	3,400,000,000.00
CBL11	On 06/05/2016	Spot Bond	9.02000	105.53530		9.02000	105.51001			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.21500	100.06375		11.21500	105.67732			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.71445			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.46500	101.11618		11.46500	101.08555			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.27725			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond		9.26000	103.01474		9.26000	102.98940			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.05452			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.90500	97.03570		11.90500	97.00521			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.24153			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.99087			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.40540			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.24000	95.24223		10.24000	95.21639			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.04000	116.80959		10.04000	116.77832			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.89000	113.07215		9.89000	113.04234			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.22000	117.93366		9.22000	117.90477			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.39857			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.62000	105.59225		11.62000	105.55984			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.29885			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.52533			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.82656			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.95945			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.53941			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.88615			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.33827			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.39313			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.45625			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24736			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.24476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.25852		0.00		0	0.00	
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.29963		0.00		0	0.00	
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.47086		0.00		0	0.00	
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.32434		0.00		0	0.00	
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	62.21200		0.00		0	0.00	
CLN184	On 01/07/2021	Spot Bond	10.11000	101.56660	10.11000	101.53938		0.00		0	0.00	
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.01015		0.00		0	0.00	
CLN191	On 23/08/2016	Spot Bond	2.76000	119.07044	2.76000	119.05455		0.00		0	0.00	
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.44527		0.00		0	0.00	
CLN193	On 29/08/2021	Spot Bond	3.14000	116.13571	3.14000	118.88013		0.00		0	0.00	
CLN194	On 31/08/2016	Spot Bond	8.25000	99.93411	8.25000	99.91217		0.00		0	0.00	
CLN198	On 13/09/2021	Spot Bond	3.10000	126.04211	3.10000	120.30559		0.00		0	0.00	
CLN199	On 13/09/2016	Spot Bond	2.40000	125.64542	2.40000	119.92919		0.00		0	0.00	
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.08898		0.00		0	0.00	
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.90585		0.00		0	0.00	
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.82724		0.00		0	0.00	
CLN215	On 17/10/2016	Spot Bond	8.43000	103.25122	8.43000	103.22794		0.00		0	0.00	
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.04623		0.00		0	0.00	
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.02709		0.00		0	0.00	
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.74368		0.00		0	0.00	
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.77199		0.00		0	0.00	
CLN221	On 20/10/2016	Spot Bond	8.48000	103.36959	8.48000	103.34614		0.00		0	0.00	
CLN222	On 20/10/2016	Spot Bond	8.48000	103.36959	8.48000	103.34614		0.00		0	0.00	
CLN225	On 09/12/2016	Spot Bond	8.53000	102.18011	8.53000	102.15679		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.50792			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.66719			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94834			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94834			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.26207			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.52936			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03813			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.04056			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.09938		9.35000	100.07452			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.09938		9.35000	100.07452			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03807			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.03817			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.58552			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.46390			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.57100			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.57664			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.46390			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.46390			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.53916			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.31693			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.87546			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.43348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.43348			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.43348			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.76776			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.23500	105.57155		9.23500	105.54566			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.52456			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.72096			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.79153			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.78273			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85400			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02116			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.04615			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05033			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	104.26651			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.76599			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.58126			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.41076			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.33046			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.74395			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.42487			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71490			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46898			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.07381			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35403			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.22646			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.61349			0.00	0	3,000,000,000.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35408			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.35408			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.32714			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	124.37046			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	103.01006			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	124.94197			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	123.79654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	124.49215			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	121.00817			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	121.28539			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.28368			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.86500		95.63707		10.86500	95.60957			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.38500		97.28636		11.38500	97.25708			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26569			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.60610			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.27736			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69163			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.59326			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.81321		8.80500	102.82556			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.40306			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	117.83002		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.47017		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.49737		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.60248		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.54502		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.17415		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.17415		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.03672		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.69318		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26569		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	107.21963		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	107.28001		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61844		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.86847		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27338		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.16029		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.76700		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.34114		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.55175		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.61226		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.32644		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23495		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.59776		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.95747		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.12669			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.56707			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68723			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.27236			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.30453		10.55000	104.42551			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.04500	104.37416		10.04500	107.48756			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	103.30004			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.49548			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.18500	106.03942		12.18500	109.86460			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51659			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.21500	103.44265		12.21500	103.24288			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.64500	103.31340		10.64500	103.13885			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51659			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.63899			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.71112			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.57168			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.87883			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40306			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32253			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.54000	105.80061		9.54000	105.60359			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67758			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.55719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.55000	103.93072		10.55000	104.57148			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.86823		11.00000	98.82731			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.71125			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.84472			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71521			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.97500	103.97795		11.97500	103.36488			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.90118			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.61998			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.65726			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.48002			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.07280		7.01000	39.67700			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	159.85529			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	8.59500	99.13855		8.59500	137.92974			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.21000	34.01811		8.21000	149.48009			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.21000	34.43987		8.21000	149.82378			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.97798			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.90939			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.03693			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.03693			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52641			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42269			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44312			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69163			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.29596			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.36677			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35769			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.81391			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.02227			0.00	0	10,000,000.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.95864			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	9.03000	110.61738		9.03000	108.08852			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.67000	103.08425		8.67000	103.06036			0.00	0	730,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.15000	114.51376		10.15000	114.48279			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	8.33000	105.29902		8.33000	105.27554		5,831,000,000,000.00	700,000,000	350,000,000.00	
COJ07		On 23/03/2021	Spot Bond	9.74000	109.57438		9.74000	109.54607			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.82500	104.39435		9.82500	104.36699			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	10.17500	97.63285		10.17500	97.60638			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.94000	98.90020		10.94000	98.87142			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.94000	91.73225		10.94000	91.70556			0.00	0	0.00
CPL002		On 29/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.06091			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.97985			0.00	0	4,300,000,000.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90149			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94564			0.00	0	0.00
CPL020		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.47853			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	100.00000	15.80551		100.00000	15.73600			0.00	0	40,000,000,000.00
CPV01		On 30/06/2029	Spot Bond	11.06000	101.29875		11.06000	101.28680			0.00	0	28,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.52257	100.00000	13.48981				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.57235	100.00000	4.54973				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.47618	100.00000	13.40587				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.60000				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.99500		99.77239	7.99500	99.75114				0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.86156				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.08535				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	100.00000		69.54762	100.00000	69.29379				0.00	0	15,000,000,000.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		82.61419	100.00000	82.43382				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.57798				0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000	0.00000	101.51237				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.79593				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.40142				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.33477				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.86486				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.20357				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.86093				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.15061				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.60145				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.74000		103.19323	8.74000	103.16912				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.21000		115.91931	7.21000	115.89687				0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.42000		104.95378	8.42000	104.93026			344,378,000,000.00	40,900,000	1,462,784,300.00	
DV23	On 27/02/2023	Spot Bond	8.92500		106.33584	8.92500	106.31061			373,957,500,000.00	41,900,000	4,556,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.02500	104.43313		9.02500	104.40808			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.61000	104.05656		9.61000	104.03003			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.36645			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05597			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.08011			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.97402			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.28532			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25426			0.00	0	40,000,000.00
E170	On 01/08/2020	Spot Bond		8.01500	126.45438		8.01500	126.42737			0.00	0	2,003,840,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	102.11088			0.00	6,332,000,000	3,231,000,000.00
EFC01	On 31/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.10000	102.91469		0.10000	135.03636			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.93000	124.35023		1.97500	123.69347			1,080,800,000,000.00	560,000,000	8,471,500,000.00
EL29	On 19/11/2029	Spot Bond		1.97500	111.16796		1.97500	111.15548			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.10000	109.39515		2.10000	109.38249			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.18000	101.25657		2.18000	101.24459			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.64000	104.94786		9.64000	104.92101			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.49000	110.83514		9.49000	110.80721			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.99000	103.50629		9.99000	103.47888			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.30000	94.24559		10.30000	97.39379			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.38500	105.97122		10.38500	105.09227			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.22504			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.95796			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.33984			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.34606			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.12580			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.12884			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	91.38035		100.00000	91.15964			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	65.45789		100.00000	65.25353			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	85.10144		100.00000	84.90977			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	73.35952		100.00000	73.22215			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.46360		3.00000	131.44513			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.39000	103.19461		11.39000	103.16355			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.53688			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.68824			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.33314			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.88500	99.65197		9.88500	99.62571			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.12947			0.00	3,780,000,000	1,890,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.95577			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.20298			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.18703			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.19909			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.64434			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15686			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16322			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.15559			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16089			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.17023			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.16780			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.83000		100.83791		6.83000	100.81941			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.77500		107.87187		7.77500	107.84939			1,648,300,000,000.00	212,000,000	10,642,611,400.00
ES23	On 25/01/2023	Spot Bond	8.49500		109.82234		8.49500	109.79751			2,302,233,348,000.00	271,010,400	6,459,602,100.00
ES26	On 02/04/2026	Spot Bond	8.83000		96.13764		8.83000	96.11495			696,687,000,000.00	78,900,000	9,912,536,400.00
ES33	On 15/09/2033	Spot Bond	9.53500		85.65253		9.51500	85.78125			10,624,850,500,000.00	1,114,300,000	26,465,217,700.00
ES42	On 25/04/2042	Spot Bond	9.63500		91.97392		9.63500	91.95027			0.00	0	23,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.18559			0.00	1,100,000,000	2,040,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.16668			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03916			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78859			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24116			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.98248			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.86138			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.08844			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	100.00000		79.17570		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.92937		100.00000	10.90289			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.63659		100.00000	10.61082			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.28673			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.34177			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.45156			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.56096			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.63000		104.15944		6.63000	104.14058			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.30500		98.74893		9.30500	98.72439			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.38675			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.38668			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.69572			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.30885			0.00	50,000,000	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.89726			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.93020			0.00	0	1,860,000,000.00
FRB14	On 02/06/2026	Spot Bond	10.24000		100.72624		10.24000	101.16753			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.10500		105.19516		11.10500	105.16410			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.16791			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		129.11858		2.22000	129.95385			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		128.39657		2.24000	273.45810			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33000		103.22310		2.33000	109.69863			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49500		102.26830		2.49500	158.70573			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.08279		2.33000	212.95261			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.64000		111.87949		7.64000	111.85670			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74900		62.68635		7.74900	61.66534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond		9.46500	39.87341		9.46500	38.96480			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.70000	38.59025		9.70000	37.65882			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	70.24225		100.00000	70.10898			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	72.66237		100.00000	72.52452			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.29935			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.71170			0.00	0	3,500,000,000.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47091			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62282			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.16028		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.16028		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58436			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.50643			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.74700			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55719			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.12880		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.66044			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06354			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.00036			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	16.06929		100.09221	16.03033			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40668			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.05402			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.70402			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.91510			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.85147			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.58568			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.60423			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45789			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47562			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.95521			0.00	0	0.00

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	100.00000		0.00000	101.44841			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.06961		13.22500	59.04873			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.36132			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.36314			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.06341			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.42846			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57500	94.51657		3.57500	97.75498			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49374			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.49374			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.11512			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.26569			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.53234			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.40306			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.36857			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.49020			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.61516			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.30296			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.48491			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.68606			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.86486			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.46110			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.86306			0.00	0	2,000,000,000.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35224			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.47562			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.47562			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34452			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09943			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.16344			0.00	1,600,000,000	800,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.33797			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.92966			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.56263			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91359			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.31988			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89100			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89360			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.84413			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76080			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.84413			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75747			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.44487			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	102.14770		8.75000	100.47152			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26144			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.86627		100.00000	10.81972			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.91370		100.00000	9.87122			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.41041			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59120			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.73812			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64654			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		116.13626		3.46000	119.65246			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.61160			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.62827			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		107.23289		3.44000	119.81106			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		99.88796		1.78000	127.48556			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		104.59983		3.46000	119.65246			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		101.53140		2.76000	124.92137			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		104.10586		2.83000	132.01735			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72914			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.39672			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60053			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	103.55828			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87446			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.80416			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51731			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51550			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.33355			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29604			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.72765		100.00000	10.70165			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.96130		100.00000	25.89841			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.92668		100.00000	60.73647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.90000	149.78280		4.90000	149.75426			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.27979			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.12589			0.00	70,000,000	80,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.30709			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.75342			0.00	0	40,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.23382			0.00	0	230,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30322			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.24173			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	81.87111		2.18800	97.92382			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50000	99.76946		2.50000	130.70649			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.70399			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.00752		10.38000	100.95128			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.00752		10.38000	100.95128			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.45920			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.62451			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.64000	97.19074		2.64000	105.49077			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000	203.23211		2.64000	203.68475			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61000	106.08502		2.61000	106.05754			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.88409			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000	202.36417		2.67000	202.81439			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.70089			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43000	108.70817		2.43000	108.68109			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.70000	104.39569		2.70000	104.36816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.01202			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	54.12700			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.35118			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.80500	102.27875		2.80500	102.43809			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.75000	123.60806		2.75000	263.25232			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.25000	128.30055		2.25000	273.25345			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.97000	121.60908		2.97000	258.99194			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	101.28241		2.59000	126.77815			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.60663			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	130.85802		2.12000	126.84206			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79520			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03686			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.46574			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.48000	105.33792		2.48000	105.32465			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	18.12214		104.97509	18.07629			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.98700		101.07593	24.92589			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.72133		100.44759	16.68066			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	23.25598		100.76967	23.19925			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.16000	114.80946		2.16000	114.79595			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		2.29000	97.47576		2.29000	110.10862			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.53669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.32000	97.20356		2.32000	109.80096			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.97761			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000	126.39824		2.45000	341.07516			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.37967			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.99988			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.93956			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.00691			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.99500	99.93435		5.99500	99.91794			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.78000	105.00377		6.78000	104.98475			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.57000	104.40427		7.57000	104.38319			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91000	105.39801		7.91000	105.37580			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.10500	111.28235		8.10500	111.25819			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.70500	103.76018		8.70500	103.73615			0.00	0	5,696,866,600.00
FRX20	On 01/10/2020	Spot Bond	8.85000	103.08449		8.85000	103.06011			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.31500	90.88048		9.31500	90.83553			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.53000	110.17717		9.53000	110.14915			0.00	0	5,000,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.83000	100.25890		9.83000	101.51840			0.00	0	1,500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.20000	94.64544		10.20000	94.61986			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.29500	81.69103		10.29500	81.66862			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.19279			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.23919			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.25773			0.00	0	20,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.30405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.37819			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.43379			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.67456			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.12060			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12615			0.00	0	10,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12750			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13122			0.00	0	1,500,000,000.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13684			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.14152			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.16207			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.16135			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41610			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.07000	104.53186		9.07000	104.50653			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.37388			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.94921			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.59178			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.60462			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.62943			0.00	0	30,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.66019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.70285			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.59173			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07143			0.00	15,000,000	25,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82464			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.64176			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.94358			0.00	50,000,000	50,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.53636			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.12122			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.25010			0.00	0	10,000,000.00
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	100.00000		0.00000	100.03405			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07140			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.31923			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79828			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15915			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.49203			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.44510			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.50727			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.49483			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.32456			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.75208			0.00	40,000,000	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.36225	101.80047		7.36225	96.32828			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.78718			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.36258	101.43191		8.36258	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83229			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.81292	101.47914		8.81292	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.88738			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.82414			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.93548			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97031			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.41225			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.10000	102.00259		9.10000	101.97794			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.10500	108.34878		8.10500	108.32538			0.00	0	840,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	130.43301		2.03000	277.79845			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000	133.04941		2.05000	283.37060			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.47000	98.73462		9.47000	98.70980			94,700,000,000,000.00	10,000,000,000	6,586,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond	9.44500	98.92489		9.44500	98.90009			0.00	0	1,530,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	59.65299		100.00000	59.50848			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.48669		100.00000	15.44918			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	91.42697		100.00000	91.20289			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	41.54086		100.00000	41.44023			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	21.20442		100.00000	21.15305			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.68475		100.00000	13.65160			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	63.30604		100.00000	63.15268			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000	116.60271		1.68000	116.59055			11,324,208,000,000.00	6,740,600,000	85,944,308,200.00
I2038	On 31/01/2038	Spot Bond	1.88000	121.07129		1.88000	121.05800			2,071,760,000,000.00	1,102,000,000	96,700,768,700.00
I2046	On 31/03/2046	Spot Bond	1.91000	122.43345		1.91000	122.41987			7,640,000,000,000.00	4,000,000,000	53,265,625,900.00
I2050	On 31/12/2050	Spot Bond	1.97000	128.80855		1.97000	128.79409			9,160,500,000,000.00	4,650,000,000	28,960,962,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.53000	106.21334		7.53000	106.19202			3,012,000,000,000.00	400,000,000	200,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.25003			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.11147			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.03000	106.39747		8.03000	106.37470			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.97000	110.63670		7.97000	110.61321			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.85000	100.97469		7.85000	100.95356			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.41700			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.44182			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000	101.07941		1.60000	128.36332			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.02608		2.19000	130.21527			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.26358				0.00	40,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.09000		105.60091	8.09000	105.57803				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.77894				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	102.94090				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.51718				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.73500		98.87081	8.73500	98.84772				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.78500		94.38168	8.78500	94.35964				0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.59624				0.00	40,000,000	10,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.17000		100.39775	8.17000	100.37579				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.25500		99.95797	9.25500	99.91063				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.48671				0.00	40,000,000	10,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.50136				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.79000		99.59492	7.79000	99.57425				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.51500		99.27890	8.51500	99.25641				0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.55597				0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.25628				0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.74000		102.05799	7.74000	102.03693				0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.47500		102.95828	8.47500	102.93506				0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.67500		103.84448	9.67500	103.81783				0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.07793				0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.62284				0.00	0	20,000,000.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.53343				0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000	0.00000	100.54529				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.55701			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00507		100.00000	0.00506			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.75581			0.00	0	30,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.68604			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.89000		100.33441		8.89000	100.31057			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.78333		5.00000	101.76959			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.78333		5.00000	101.76959			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.37646		5.00000	100.36299			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.78333		5.00000	101.76959			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.81356		4.00000	101.80260			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		34.07840		100.00000	33.92314			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.82804		100.00000	33.67392			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.82804		100.00000	33.67392			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.88249		9.20000	109.85549			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25256			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25256			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.20303			0.00	6,200,000,000	3,100,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.74823		100.00000	8.72704			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.22867			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.78000		104.06916		8.78000	104.04486			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.30895			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.98648			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		8.84362		100.00000	8.82220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		60.92668	100.00000	60.73647				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		72.27723	100.00000	72.13439				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		81.20001	100.00000	81.20001				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		98.64865	100.00000	98.38275				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		98.26923	100.00000	98.00926				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		93.93115	100.00000	93.23537				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		89.26791	100.00000	88.63926				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		85.06673	100.00000	84.49580				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		96.94596	100.00000	96.32452				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		92.75695	100.00000	92.18789				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		81.08108	100.00000	100.00000				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		84.29561	100.00000	84.10138				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000		96.99321	6.20000	96.99321				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		99.91514	6.20000	99.81350				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.79658	6.20000	99.69518				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.31432	6.30000	99.21228				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.19530	6.30000	99.09350				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.07655	6.30000	98.97500				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.82172	6.40000	98.71909				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.70200	6.40000	98.59962				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA448	On 25/11/2014	Spot Bond	100.00000	80.39648	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.41704			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.04933	103.39521		11.04933	102.73432			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.04933	101.69193		11.04933	101.70389			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.47786			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.19627			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44814			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.60242		6.50000	102.58449			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.53906			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.47153			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35067			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76322			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.41070			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.69479			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.13060			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.12150			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.36976			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25626			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.15506			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.15324			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.96440			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.62973			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.70822			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.62740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.09850			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.68662			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.48057			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98363			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.12466			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.73800			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.40423			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.08386			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.85826			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87021			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.54000	103.87681		8.54000	103.85308			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10468			0.00	0	10,000,000.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.13264			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.15130			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.70226			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.44000	102.17650		9.44000	102.15089			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.47598			0.00	40,000,000	10,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.57000	107.27130		8.57000	107.24685			0.00	0	600,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.99634			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.96512			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.44072			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.02376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.50485				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.71000	103.32177	8.71000	103.29770				0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	103.28892				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.72291				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	96.74060	3.28000	123.89468				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500	139.15111	3.67500	139.10702				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25143				0.00	0	1,300,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.03968				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.94108				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.72286				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.35959				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000	96.00876	3.68000	96.81650				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000	95.92872	3.68000	102.89990				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.84121				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.31282				0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.30895				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.35500	114.55477	10.35500	114.52334				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.87205				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500	137.62505	3.77500	137.58070				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	99.59005	100.00000	99.32305				0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	96.12403	100.00000	95.38462				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	88.01940	100.00000	87.40816				0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	83.91183	100.00000	83.35613				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	98.66667	100.00000	98.01325				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV445U	On 06/11/2014	Spot Bond	100.00000		92.50850	100.00000	91.60156				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		91.62576	100.00000	91.07046				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000	0.00000	99.98242				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.69969				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.14176				0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond	6.20000		96.99321	6.20000	99.89819				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000		99.88124	6.20000	99.77966				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.76276	6.20000	99.66142				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.28029	6.30000	99.17831				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.16134	6.30000	99.05961				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.31397				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.21380				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.96350				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.00473				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.12568				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.02720				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.90351				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.85836				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.86433				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.87628				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.82250				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.74707				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.57276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38518			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.23356			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.01737			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.01719			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.11753			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84715			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.65507			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50999			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.28169			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15686			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.18841			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.18840			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.07500	107.60641		9.07500	101.87577			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	17.80517		100.00000	17.73823			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.98355		100.00000	10.93525			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.73311			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.31000	106.56957		9.31000	101.04841			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58436			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.25524			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	84.14685		100.00000	83.95775			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.10779			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	88.37459		100.00000	88.16616			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69620			0.00	0	6,500,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.32910		100.00000	33.24835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.29404			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	81.10508		100.00000	99.72900			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	86.91325		100.00000	86.71160			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	75.23642		100.00000	75.09173			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	85.81215		100.00000	85.61579			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	64.95221		100.00000	64.79486			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54327			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.60264			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.31983			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00018		100.00000	75.00017			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.85514			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.63068			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.59000	142.65448		8.59000	142.62188			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.53655			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31269			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.98046			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.95488			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53270			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.67000	97.74485		8.67000	97.72230			0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.82000	73.30243		8.82000	99.46020			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.35500	99.48790		9.35500	99.46319			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.20800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	10.53000	102.38910		10.53000	102.36039			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.41234			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.12238			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.13000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.13908			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.78498			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.23599			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.78882			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.02242			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.41304			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	77.65957		100.00000	77.49469			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.89099			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.89018			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	96.08355		100.00000	95.83333			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	66.66669		100.00000	66.66668			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	88.80779		100.00000	88.59223			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.04809			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97893			0.00	40,000,000	10,000,000.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94911			0.00	20,000,000	20,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.55352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.05466			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32805			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.33134			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.70178			0.00	40,000,000	10,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.26531			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.27635			0.00	0	10,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.71373			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70444			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.32243			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.35137			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36006			0.00	0	6,030,000,000.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	84.13885		100.00000	83.95020			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	24.67208		100.00000	24.61231			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	60.23456		100.00000	60.08864			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.65500	104.71476		8.65500	104.69053			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.54500	104.62000		8.54500	104.59608			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.60456			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.49200			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.79852			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.63759			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	100.00000		0.00000	102.65660			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.75161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.91469			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.96015			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.90500		104.69352		7.90500	104.67134			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72500		103.53847		8.72500	103.51444			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.56500		103.75663		9.56500	103.73030			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.33000		102.68393		6.33000	102.66646			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.24844			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.29479			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.55500		104.68018		9.55500	104.62648			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.53000		104.78829		7.53000	104.76726			179,515,200,000.00	23,840,000	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.96063			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.83000		102.00453		8.83000	101.98045			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.40166			0.00	0	3,100,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.44000		108.81434		9.44000	107.45103			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		16.25646		100.00000	16.21708			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.36241			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.53000		101.93266		8.53000	101.90939			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.63000		102.59159		7.63000	102.57072			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.47000		105.40523		8.47000	105.38147			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.29197		100.89771	6.27661			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.37574		100.61875	6.36021			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25346			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.25504			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.27626			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.30075			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.61068		100.00000	0.60921			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.61068		100.00000	0.60921			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.04000	97.78548		9.04000	97.76199			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.48000	99.63281		7.48000	99.61293			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.07500	101.47808		9.07500	101.45361		3,630,000,000,000.00	400,000,000	200,000,000.00	
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.65502			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.89000	106.51498		8.89000	106.48981			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.17386			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.37500	106.48102		9.37500	106.45451			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.35339			0.00	70,000,000	70,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.09000	102.58557		9.09000	102.43536			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.23941			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.41512			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85471			0.00	40,000,000	210,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.13766			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19422			0.00	0	520,000,000.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.16315			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.23000	108.04726		7.23000	108.02642			141,444,828,000,000.00	19,563,600,000	4,450,900,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.90518			0.00	16,000,000	4,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.55500	116.71573		8.55500	116.68917			0.00	0	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.76500	35.36338		10.76500	35.34358			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.43000	104.83247		7.43000	104.81158			5,944,000,000,000.00	800,000,000	1,350,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07516			0.00	40,000,000	10,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.80201			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.73000	106.37596		7.73000	106.35404			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23824			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.62404			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.21742			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06885			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.89234			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89815			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.49971			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.88391			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.66457			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.58448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	87.79002			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.25225			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.25233			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.35502			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.28087			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.81234			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.23543			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20876			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20785			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.50203			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.40306			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.93500		105.74465		9.93500	108.88736			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.39398			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.97000		104.46765		9.97000	107.66067			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.40306			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.25419			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27343			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.12258			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.24727			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.57000		106.63282		8.57000	106.60851			0.00	0	700,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.76275			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.73442			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.93500		104.34860		9.93500	107.26365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	104.51005			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85342			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.92000		114.20033		11.92000	114.16440			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.90864			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.28261			0.00	0	4,150,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.26000		167.08864		2.26000	167.06852			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.60500		104.26753		8.60500	104.24366			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.37615			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.31419			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.23500		105.46403		9.23500	105.41172			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01702			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.19709			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.01158			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01503			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.01298			0.00	0	30,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.43500		105.43893		9.43500	106.65268			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01508			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01707			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.01571			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.63500		105.41405		9.63500	105.35951			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01987			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01844			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.01912			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.04410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03586			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.02116			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.41500		116.43396		8.41500	116.40773			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.95500		122.77836		8.95500	122.74914			0.00	0	200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		171.78115		2.15500	171.76096			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.40000		125.07888		9.40000	125.04748		81,656,555,440,000.00	8,686,867,600	5,000,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.57028			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.51602			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.17331			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30289			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.99984			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.99981			0.00	0	80,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97733			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.93935			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.62601		100.00000	15.71311			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		40.63497		100.00000	40.53653			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.28000		104.77913		7.28000	104.75866			0.00	0	2,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.44524		100.00000	22.39087			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		62.98494		100.00000	62.83237			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.31538			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.61352			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.86833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.78255			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.36580			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.56529			0.00	40,000,000	40,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.50294			0.00	0	100,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.11507			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.54000		102.94943		9.54000	102.78415			381,600,000,000.00	40,000,000	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55382			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57004			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.57734			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.59355			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.66319			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.67937			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.57089			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.53000		106.40734		6.53000	106.38837			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.18500		99.69591		6.18500	99.67907			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.01000		41.12350		8.01000	41.11468			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.55000		113.01607		6.53000	113.01735			1,377,772,230,030,000.00	37,064,462,600	70,892,710,000.00
R158	On 15/09/2015	Spot Bond	6.53000		113.03709		6.53000	113.01735			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.43000		93.57718		6.43000	93.56109			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.53000		119.24704		6.53000	119.22621			293,850,000,000,000.00	45,000,000,000	25,005,091,000.00
R159P	On 15/09/2016	Spot Bond	6.36000		87.96054		6.36000	87.94558			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.20500		119.50582		8.19000	119.60833			1,545,036,716,136,500.00	07,073,335,300	12,637,084,200.00
R187P	On 21/12/2026	Spot Bond	7.93000		38.37921		7.93000	38.37106			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.85000		35.87336		7.85000	35.86581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Spot Bond		1.71000	284.63245		1.75000	283.74517			4,924,161,657,000.00	2,879,626,700	30,335,273,100.00
R201	On 21/12/2014	Spot Bond		5.83500	102.49079		5.81500	102.48109			0.00	0	55,210,881,800.00
R202	On 07/12/2033	Spot Bond		1.84000	228.72741		1.84000	228.70248			23,202,400,000,000.00	12,610,000,000	59,214,849,700.00
R2023	On 28/02/2023	Spot Bond		7.99500	98.44648		7.97500	98.54624			2,343,846,180,000,000.00	93,164,000,000	108,390,325,000.00
R203	On 15/09/2017	Spot Bond		6.98500	107.13574		6.97000	107.15723			4,731,010,350,000,000.00	77,310,000,000	163,188,511,700.00
R2030	On 31/01/2030	Spot Bond		8.66000	95.03787		8.66000	95.01598			49,881,600,000,000.00	5,760,000,000	152,982,400,100.00
R2032	On 31/03/2032	Spot Bond		8.78000	98.14550		8.78000	98.63993			714,253,000,000,000.00	81,350,000,000	1,017,999,000,000.00
R2037	On 31/01/2037	Spot Bond		8.84000	97.34165		8.84000	97.31878			160,161,649,024,000.00	18,117,833,600	117,720,000,000.00
R204	On 21/12/2018	Spot Bond		7.31500	103.96533		7.30500	103.98196			2,190,077,474,623,500.00	99,395,416,900	193,024,395,000.00
R2044	On 31/01/2044	Spot Bond		8.90500	99.04701		8.90500	99.02357			311,675,000,000,000.00	35,000,000,000	82,610,000,000.00
R2048	On 28/02/2048	Spot Bond		8.90000	98.33594		8.90000	98.31268			198,292,000,000,000.00	22,280,000,000	183,625,600,000.00
R207	On 15/01/2020	Spot Bond		7.57000	99.46163		7.55500	99.50637			5,756,215,888,000,000.00	60,398,400,000	171,423,097,300.00
R208	On 31/03/2021	Spot Bond		7.76000	97.62207		7.74000	97.70033			0,417,219,627,272,000.00	42,425,209,700	114,475,541,900.00
R209	On 31/03/2036	Spot Bond		8.78500	78.20459		8.76500	78.34181			1,462,467,062,000,000.00	66,473,200,000	185,357,176,400.00
R210	On 31/03/2028	Spot Bond		1.73000	173.17036		1.77500	172.26250			13,736,200,000,000.00	7,940,000,000	25,371,107,700.00
R211	On 31/01/2017	Spot Bond		0.90000	130.51846		0.90000	130.50758			1,156,681,350,000.00	1,285,201,500	80,708,867,900.00
R212	On 31/01/2022	Spot Bond		1.60000	135.50745		1.62000	135.31128			27,784,000,000,000.00	17,365,000,000	36,480,473,800.00
R213	On 28/02/2031	Spot Bond		8.67500	85.38818		8.66000	85.48505			4,271,740,329,287,500.00	92,419,634,500	132,325,584,900.00
R214	On 28/02/2041	Spot Bond		8.83500	76.19091		8.83500	76.17301			1,615,358,153,011,500.00	82,836,236,900	154,072,036,900.00
R226C	On 15/09/2014	Spot Bond		5.78500	99.71552		5.78500	99.69977			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.59000	96.50357		6.59000	96.48657			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.43000	93.57718		6.43000	93.56109			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.35000	90.77132		6.35000	90.75590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.36000	87.96054	6.36000	87.94558				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.82000	98.19932	5.82000	98.18395				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.50000	94.92513	6.50000	94.90854				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.37000	92.08948	6.37000	92.07370				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.35000	89.27835	6.35000	89.26310				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.41000	86.41463	6.41000	86.39974				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.94500	82.51997	6.94500	82.50458				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.99500	79.62303	6.99500	79.60807				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.31000	76.04507	7.31000	76.03015				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.29000	73.42472	7.29000	73.41036				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.27000	70.90836	7.27000	70.89453				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.26000	68.45634	7.26000	68.44301				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.51500	65.12063	7.51500	65.10751				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.49500	62.83878	7.49500	62.82615				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.66000	59.91635	7.66000	59.90405				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.63000	57.82829	7.63000	57.81646				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.60000	55.82915	7.60000	55.81778				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.57000	53.91472	7.57000	53.90377				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.53000	52.12526	7.53000	52.11473				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.49000	50.41466	7.49000	50.40453				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.13000	45.74424	8.13000	45.73428				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.09000	44.13200	8.09000	44.12244				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.05000	42.59299	8.05000	42.58381				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.01000	41.12350	8.01000	41.11468				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond		7.97000	39.72001		7.97000	39.71153			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.93000	38.37921		7.93000	38.37106			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.89000	37.09798		7.89000	37.09014			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.85000	35.87336		7.85000	35.86581			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.08675			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.04482			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.10297			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.96614			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.13976		100.00000	16.10067			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	20.27059		100.00000	20.22148			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.52653			0.00	50,000,000	50,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.55740			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.99272			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.11268			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.13907			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.80302			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55753			0.00	50,000,000	50,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.80590			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.43809			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.57796			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.93127			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.73621			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.98073			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.63270			0.00	0	3,720,000,000.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.23841			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72544			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.83003			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74458			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74458			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.78213			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.98897			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.19627			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.87967		12.35000	102.84617			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.85941			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.61010		100.00000	13.57713			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.91053			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.81134			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.69664			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.28801			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.31911			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.79456		100.00000	2.78786			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.22597		100.00000	15.18909			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	35.07069		100.00000	34.98573			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.76519		100.00000	12.73426			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	22.40660		100.00000	22.35231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.38356			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	101.18579			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.04000		108.06310		9.04000	108.03700			0.00	0	3,470,000,000.00
RW23	On 10/12/2023	Spot Bond	9.22500		94.17380		9.22500	103.75294			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.81000		87.95058		9.81000	105.45891			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.71792			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.73000		109.04042		7.73000	109.01795			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.04196			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.02000		104.06931		9.02000	104.04422			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.82762			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.89742			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.60084			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.75134			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.73782			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.18000		104.22452		7.18000	104.20454			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.80500		101.96498		8.80500	101.94097			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.99000		111.51840		7.99000	111.49465			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.85000		111.66261		7.85000	111.63925			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.78000		111.73483		7.78000	111.71166			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.37000		103.39683		8.37000	103.37380			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.92500		111.58532		7.92500	111.56175			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.89000		111.62138		7.89000	111.59790			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.38315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.58344			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.12347			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.02000	106.18703		8.02000	106.16433			240,600,000,000.00	30,000,000	30,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27087			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28310			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.31743			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.89000	108.30283		8.89000	108.27710			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.84000	104.27941		9.84000	104.25219			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.26252			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46705			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.28210			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.48849			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.39500	104.11736		8.39500	104.09410			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.16872		100.00000	13.13926			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.51500	104.00074		9.51500	103.97447			0.00	0	2,560,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.81473			0.00	0	10,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.02500	100.52506		9.02500	100.50082			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.89000	97.12814		8.89000	97.10518			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.42205			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.84000	129.10786		9.84000	101.60800			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.44000	98.08056		9.44000	98.05598			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	7.58000	108.13489		7.58000	108.11302			0.00	0	320,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.28000	128.01302		2.28000	272.64063			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500	102.45306		1.54500	128.52939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.41000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85334			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.06051		100.00000	16.02160			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.64995		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000		112.93642		2.17000	126.65767			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.60242		6.50000	102.58449			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.54657			0.00	0	1,700,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.17369			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.22873			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.00000		100.79954		9.00000	100.77529			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.51344			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24827			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27204			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.16818			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.71798		100.00000	13.68475			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.53617			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		54.43185		100.00000	54.26191			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS15U	On 19/09/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.25672	100.00000	24.19796				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		27.07284	100.00000	26.98832				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.32842	100.00000	24.21396				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.28976				0.00	1,600,000,000	800,000,000.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.31752				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.78000		103.66370	7.78000	103.64220				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.90500		99.05326	8.90500	99.60519				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.32000		103.52886	8.32000	103.50593				0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.11327				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.39341				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.11414				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.54877				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.07000		104.19384	8.07000	104.17131				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.88129				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.13172				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.80955				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.29000		97.63079	9.29000	97.60658				0.00	0	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.89612				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.33403				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.68691				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.34800		90.18373	9.34800	90.16122				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.41000		89.90815	9.41000	89.88557				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.06000	102.10382	7.06000	102.08450				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.81500	94.26035	8.81500	94.23826				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46425				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.15000	103.97939	8.15000	103.95682				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000	108.29516	2.43000	108.68109				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.25500	100.55746	8.25500	100.51303				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.61000	108.26795	9.61000	108.21243				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.88933				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.84721				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.38800				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.89000	76.66064	9.89000	76.62043				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.76018				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.82241				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.76518				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.95075				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.77013				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.75410				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.65536				0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.05478				0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94992				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.64702			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.83314			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.13585		0.00000	98.93949			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.73128			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.76362			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.67009			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.55608			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.53918			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.79309			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.62383			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.53763			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.45347			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.99000	110.79555		6.99000	110.77475			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.80000	105.07236		8.80000	105.04763			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	87.53421		100.00000	87.32775			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.29570		100.00000	37.20535			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72721			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.40768			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.88862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.10484			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20212			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.26704			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.98298			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.47530			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.29054			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.53704			0.00	50,000,000	50,000,000.00
TFS84	On 28/07/2016	Spot Bond	7.78000		102.32991		7.78000	102.30869			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75486			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.77577			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.85939		7.83000	100.83834			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74337			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76950			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78054			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.74337			0.00	0	5,379,500.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.76950			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.61095		7.16000	100.76759			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.82067			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81649			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.91653			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90300			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30974			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74232			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77577			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.95655		8.73000	100.81600			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73918			0.00	0	20,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76950			0.00	0	1,500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.77500		95.00435		8.77500	98.89944			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73290			0.00	0	30,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.76950			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.82275			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81127			0.00	0	1,500,000,000.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.80709			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91445			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91029			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.87384			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23764			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.24176			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.22114			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79773			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.37905		101.06155	6.36344			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.73918			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.88327			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.83319			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.87489			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.31386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.13397			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.78146			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79230			0.00	80,000,000	20,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.78146			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.79230			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.79773			0.00	40,000,000	10,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77495			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79230			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85192			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.85192			0.00	4,400,000,000	2,200,000,000.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85192			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93854			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.96019			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93313			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36477			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.39167			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.38091			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.43000	106.77718		7.43000	106.75590			1,486,000,000,000.00	200,000,000	1,360,000,000.00
TL20	On 22/02/2020	Spot Bond	9.55500	88.34855		9.55500	88.29617			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.81000	106.66479		7.81000	106.64259			0.00	0	76,028,200,000.00
TN20	On 17/09/2020	Spot Bond	9.09000	111.12392		9.09000	111.09708			38,459,790,000,000.00	4,231,000,000	33,653,929,300.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.74935		100.00000	0.74701			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.29500	112.48294		9.29500	112.45517			0.00	0	4,880,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.53000	100.02575		9.53000	100.00044			9,530,000,000,000.00	1,000,000,000	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.55500	97.68048		9.55500	97.65570			95,550,000,000,000.00	10,000,000,000	8,470,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.97129			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.10500			0.00	0	1,520,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.23677			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.24297			0.00	1,200,000,000	1,200,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.24354			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.27380			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.33659			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.23266			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12792			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95473			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97554			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81472			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.87233			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.89725			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.56250			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.66278			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.71847			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.72961			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.04118			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.72941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.36539	100.00000	12.31102				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.41422				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.73622				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.53035				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	97.53873				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	96.87584				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000	0.00000	96.06725				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.43922				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		100.00000	0.00000	99.60670				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	96.24321				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	96.00861				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.13236				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	95.77683				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000	0.00000	95.07017				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	94.79362				0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000	0.00000	97.66859				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000	0.00000	94.09778				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000	0.00000	93.94759				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	93.63234				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	93.29441				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.45510	100.00000	12.16953				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		77.42175	100.00000	77.11081				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.61427				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.59721				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.56489				0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.54865				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.49642				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.19405				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.12322				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08793				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.62908				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.09821				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.57302				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.08862				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.14000	107.38993	9.14000	107.36385				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.02909				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00789				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36441				0.00	100,000,000	50,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.37658				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.37716				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.11050				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.14215				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.92000	112.10741	6.92000	112.08669				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	238.75692	1.39000	238.73384				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1		On 28/05/2015	Spot Bond	6.85000	103.77718	6.85000	103.75819			0.00	0	0.00
WSP2		On 28/05/2017	Spot Bond	7.47000	105.97029	7.47000	105.94918			0.00	0	4,100,000,000.00
WSP3		On 28/05/2019	Spot Bond	7.86000	106.67571	7.86000	106.65337			0.00	0	0.00
WSP4		On 28/05/2020	Spot Bond	8.18000	105.92986	8.18000	105.90680			0.00	0	0.00
WSP5		On 28/05/2021	Spot Bond	8.28000	105.89403	8.28000	105.87069			0.00	0	2,500,000,000.00
Z014		On 30/06/2015	Spot Bond	6.48000	94.78604	6.48000	94.76962			0.00	0	0.00
Z020		On 19/10/2015	Spot Bond	6.41000	93.04765	6.41000	93.03161			0.00	0	0.00
Z025		On 30/11/2014	Spot Bond	5.83000	98.52078	5.83000	98.50528			0.00	0	0.00
Z071		On 01/07/2015	Spot Bond	6.48000	94.76962	6.48000	94.75320			0.00	0	0.00
Z083		On 30/09/2019	Spot Bond	7.25000	69.59548	7.25000	69.58201			0.00	0	0.00
ZA021		On 20/10/2015	Spot Bond	100.00000	45.21253	100.00000	45.12675			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	23.93156	100.00000	23.88616			0.00	0	0.00

Total for j-Bonds : 59,240,098,650,340,000.00 8,342,237,500 03 348 528 100.00

Grand Total: 59,240,099,432,896,100.00 8,342,273,574 03 352 295 608.00