



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: 02/09/2014

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 02/09/2014	Any day expiry		10.73910	10.73910		10.66990	10.66990		9.66	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry		10.73990	10.73990		10.67670	10.67670		8.92	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	51.33200	0.05133	33.18180	0.03318	51.332	9.35	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.75190	10.75190		10.68870	10.68870		9.40	322,212,939.20	29,968	637,819.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.11	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.32	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.38	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.64	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.03350	0.00003	0.07700	0.00008	0.034	15.09	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.24040	0.00024	0.52010	0.00052	0.240	13.94	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.57890	0.00058	1.21000	0.00121	0.579	13.41	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	1.25870	0.00126	2.51490	0.00251	1.259	12.94	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	1.37050	0.00137	2.72130	0.00272	1.371	12.89	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	1.48310	0.00148	2.94410	0.00294	1.483	12.83	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	1.73680	0.00174	3.44340	0.00344	1.737	12.70	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	2.03330	0.00203	4.02350	0.00402	2.033	12.57	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	3.01080	0.00301	5.91100	0.00591	3.011	12.26	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	5.60370	0.00560	10.76430	0.01076	5.604	11.75	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	10.40	Call	358.43360		0.35843		301.15960	0.30116	358.434	11.62	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	6.53360		0.00653		12.45960	0.01246	6.534	11.62	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	11.95660		0.01196		21.98720	0.02199	11.957	11.11	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	265.76490		0.26576		213.92190	0.21392	265.765	10.99	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	13.86490		0.01386		25.22190	0.02522	13.865	10.99	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	256.82310		0.25682		205.69210	0.20569	256.823	10.92	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	16.05570		0.01606		28.87180	0.02887	16.056	10.86	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	19.94950		0.01995		35.21370	0.03521	19.950	10.67	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	204.90830		0.20491		158.78100	0.15878	204.908	10.54	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	23.00830		0.02301		40.08100	0.04008	23.008	10.54	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	26.48690		0.02649		45.50890	0.04551	26.487	10.42	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	180.29820		0.18030		137.14600	0.13715	180.298	10.35	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	28.39820		0.02840		48.44600	0.04845	28.398	10.35	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	164.49210		0.16449		123.49360	0.12349	164.492	10.23	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	39.90720		0.03991		65.57160	0.06557	39.907	10.03	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	127.43810		0.12744		92.34780	0.09235	127.438	9.91	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	58.83140		0.05883		93.06530	0.09307	58.831	9.65	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	88.48840		0.08849		64.10030	0.06410	88.488	9.53	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	77.04250		0.07704		57.14600	0.05715	77.043	9.40	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	57.18160		0.05718		42.57620	0.04258	57.182	9.73	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	50.55890		0.05056		37.75510	0.03776	50.559	9.86	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	118.65890		0.11866		169.05510	0.16906	118.659	9.86	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	125.60640		0.12561		176.83730	0.17684	125.606	9.92	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	44.61800		0.04462		33.44070	0.03344	44.618	9.99	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	36.87280		0.03687		27.82360	0.02782	36.873	10.18	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	32.41200		0.03241		24.58730	0.02459	32.412	10.31	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	30.37350		0.03037		23.10740	0.02311	30.373	10.38	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	24.95350		0.02495		19.16460	0.01916	24.953	10.57	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	15.66070		0.01566		12.34710	0.01235	15.661	11.03	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	263.76070		0.26376		323.64710	0.32365	263.761	11.03	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	7.98860		0.00799		6.58730	0.00659	7.989	11.68	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	7.46860		0.00747		6.18800	0.00619	7.469	11.75	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	2.94010		0.00294		2.61580	0.00262	2.940	12.66	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	1.63530		0.00164		1.59070	0.00159	1.635	13.43	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	1.27420		0.00127		1.25790	0.00126	1.274	13.87	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.91510		0.00092		0.91980	0.00092	0.915	14.48	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.83570		0.00084		0.84380	0.00084	0.836	14.66	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.79910		0.00080		0.80860	0.00081	0.799	14.75	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	748.89910		0.74890		812.10860	0.81211	748.899	14.75	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.76450		0.00076		0.77520	0.00078	0.765	14.83	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.21210		0.00021		0.20810	0.00021	0.212	17.82	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.11320		0.00011		0.11930	0.00012	0.113	18.85	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,248.21320		1.24821		1,311.41930	1.31142	1,248.213	18.85	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.04190		0.00004		0.05000	0.00005	0.042	20.70	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.03220		0.00003		0.03980	0.00004	0.032	21.25	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.02840		0.00003		0.03570	0.00004	0.028	21.53	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.02440		0.00002		0.03120	0.00003	0.024	21.87	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.01050		0.00001		0.01520	0.00002	0.011	23.99	0.00	0	16,275.00

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 19/09/2014	Any day expiry		10.75890	10.75890	10.73370	10.73370		9.62	0.00	0	0.00
\$ / R	10.69	Call	130.03580	0.13004	10.76420	10.76420	10.70090	10.70090	130.036	9.91	1,543,200.00	12,000	12,000.00
\$ / R		On 22/09/2014	Any day expiry		10.76420	10.76420	10.70090	10.70090		9.43	0.00	0	0.00
\$ / R		On 26/09/2014	Any day expiry		10.77120	10.77120	10.70780	10.70780		9.52	0.00	0	1,500.00
\$ / R	10.80	Put	123.36220	0.12336	10.77640	10.77640	10.71300	10.71300	123.362	9.82	0.00	0	500.00
\$ / R	13.10	Call	0.09250	0.00009	10.77640	10.77640	10.71300	10.71300	0.093	23.19	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.77640	10.77640	10.71300	10.71300		9.39	0.00	0	0.00
\$ / R	8.30	Put	0.00000	0.00000	10.77640	10.77640	10.71300	10.71300	0.000	12.32	0.00	0	5,000.00
\$ / R	10.96	Call	54.72900	0.05473	10.77640	10.77640	10.71300	10.71300	54.729	10.67	0.00	0	5,000.00
\$ / R		On 30/09/2014	Any day expiry		10.77820	10.77820	10.71480	10.71480		9.42	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry		10.79230	10.79230	10.72890	10.72890		9.75	0.00	0	0.00
\$ / R	10.74	Call	158.74240	0.15874	10.79230	10.79230	10.72890	10.72890	158.742	9.71	0.00	0	250.00
\$ / R		On 29/10/2014	Any day expiry		10.83040	10.83040	10.76640	10.76640		9.77	7,221,080.00	668	668.00
\$ / R	8.30	Put	0.03240	0.00003	10.83040	10.83040	10.76640	10.76640	0.032	18.91	0.00	0	5,000.00
\$ / R	10.80	Put	151.81360	0.15181	10.83040	10.83040	10.76640	10.76640	151.814	9.77	0.00	0	500.00
\$ / R	11.25	Call	63.11300	0.06311	10.83040	10.83040	10.76640	10.76640	63.113	12.03	0.00	0	5,000.00
\$ / R	13.33	Call	0.82900	0.00083	10.83040	10.83040	10.76640	10.76640	0.829	19.14	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		10.84130	10.84130	10.77720	10.77720		9.78	0.00	0	0.00
\$ / R	10.16	Put	9.57640	0.00958	10.84130	10.84130	10.77720	10.77720	9.576	9.70	0.00	0	3,882.00
\$ / R	11.91	Call	21.84490	0.02184	10.84130	10.84130	10.77720	10.77720	21.845	15.24	0.00	0	3,882.00
\$ / R		On 05/11/2014	Any day expiry		10.84310	10.84310	10.77900	10.77900		9.81	0.00	0	0.00
\$ / R	10.75	Call	226.29310	0.22629	10.84310	10.84310	10.77900	10.77900	226.293	9.75	0.00	0	10,000.00
\$ / R	11.20	Call	82.98280	0.08298	10.84310	10.84310	10.77900	10.77900	82.983	11.74	0.00	0	10,000.00
\$ / R		On 25/11/2014	Any day expiry		10.88020	10.88020	10.81570	10.81570		10.25	0.00	0	0.00
\$ / R	10.80	Put	171.74950	0.17175	10.88020	10.88020	10.81570	10.81570	171.750	10.10	0.00	0	500.00
\$ / R	13.61	Call	2.29380	0.00229	10.88020	10.88020	10.81570	10.81570	2.294	18.77	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		10.88570	10.88570	10.82120	10.82120		10.26	0.00	0	0.00
\$ / R	8.30	Put	0.19990	0.00020	10.88570	10.88570	10.82120	10.82120	0.200	17.77	0.00	0	5,000.00
\$ / R	11.25	Call	113.77670	0.11378	10.88570	10.88570	10.82120	10.82120	113.777	11.86	0.00	0	5,000.00
\$ / R		On 10/12/2014	Any day expiry		10.90860	10.90860	10.84380	10.84380		10.36	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		10.91050	10.91050	10.84570	10.84570		10.37	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		10.91250	10.91250	10.84760	10.84760		10.38	351,731,700.00	32,232	157,706.00
\$ / R	9.09	Put	1.81690	0.00182	10.91250	10.91250	10.84760	10.84760	1.817	14.26	0.00	0	1,402.00
\$ / R	9.44	Put	3.51370	0.00351	10.91250	10.91250	10.84760	10.84760	3.514	12.65	0.00	0	11,976.00
\$ / R	9.78	Put	7.06520	0.00707	10.91250	10.91250	10.84760	10.84760	7.065	11.10	0.00	0	41,000.00
\$ / R	9.88	Put	9.57040	0.00957	10.91250	10.91250	10.84760	10.84760	9.570	10.80	0.00	0	79,241.00
\$ / R	10.00	Put	14.06520	0.01407	10.91250	10.91250	10.84760	10.84760	14.065	10.51	0.00	0	38,500.00
\$ / R	10.10	Call	831.77620	0.83178	10.91250	10.91250	10.84760	10.84760	831.776	10.26	0.00	0	1,260.00
\$ / R	10.10	Put	19.27620	0.01928	10.91250	10.91250	10.84760	10.84760	19.276	10.26	0.00	0	6,581.00
\$ / R	10.30	Call	648.06770	0.64807	10.91250	10.91250	10.84760	10.84760	648.068	9.76	0.00	0	1,130.00
\$ / R	10.34	Put	40.07500	0.04008	10.91250	10.91250	10.84760	10.84760	40.075	9.66	0.00	0	2,490.00
\$ / R	10.35	Put	41.30250	0.04130	10.91250	10.91250	10.84760	10.84760	41.303	9.64	0.00	0	5,000.00
\$ / R	10.36	Put	43.04670	0.04305	10.91250	10.91250	10.84760	10.84760	43.047	9.66	0.00	0	2,490.00
\$ / R	10.38	Put	46.69490	0.04669	10.91250	10.91250	10.84760	10.84760	46.695	9.68	0.00	0	500.00
\$ / R	10.40	Put	50.56340	0.05056	10.91250	10.91250	10.84760	10.84760	50.563	9.71	0.00	0	7,300.00
\$ / R	10.44	Put	58.98740	0.05899	10.91250	10.91250	10.84760	10.84760	58.987	9.76	0.00	0	2,491.00
\$ / R	10.45	Put	61.23930	0.06124	10.91250	10.91250	10.84760	10.84760	61.239	9.78	0.00	0	5,000.00
\$ / R	10.49	Put	70.86060	0.07086	10.91250	10.91250	10.84760	10.84760	70.861	9.83	0.00	0	3,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	73.42180	0.07342	93.16420	0.09316	73.422	9.84	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	78.73310	0.07873	99.44380	0.09944	78.733	9.87	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	87.18550	0.08719	109.37190	0.10937	87.185	9.91	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	102.59640	0.10260	127.29440	0.12729	102.596	9.98	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	112.65540	0.11266	138.88360	0.13888	112.655	10.02	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	138.54390	0.13854	168.37180	0.16837	138.544	10.11	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	333.18810	0.33319	299.65930	0.29966	333.188	10.15	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	327.37730	0.32738	294.36020	0.29436	327.377	10.17	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	304.83260	0.30483	273.85640	0.27386	304.833	10.22	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	293.98340	0.29398	264.01700	0.26402	293.983	10.25	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	190.91140	0.19091	226.84650	0.22685	190.911	10.27	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.83	Call	278.23110	0.27823	249.76460	0.24976	278.231	10.29	278,231.10	1,000	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	263.10100	0.26310	236.72110	0.23672	263.101	10.33	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	243.89250	0.24389	221.87180	0.22187	243.893	10.38	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	249.70040	0.24970	293.79100	0.29379	249.700	10.51	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	262.23760	0.26224	307.10120	0.30710	262.238	10.60	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	207.18170	0.20718	188.97310	0.18897	207.182	10.81	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	294.68170	0.29468	341.37310	0.34137	294.682	10.81	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	188.07160	0.18807	171.85260	0.17185	188.072	11.06	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	363.92520	0.36393	413.81400	0.41381	363.925	11.24	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	163.00150	0.16300	149.38080	0.14938	163.001	11.45	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	438.23890	0.43824	490.78070	0.49078	438.239	11.66	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	121.78840	0.12179	112.36020	0.11236	121.788	12.26	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	111.46350	0.11146	103.05800	0.10306	111.464	12.52	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	96.68880	0.09669	89.80570	0.08981	96.689	12.95	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	83.34990	0.08335	77.67980	0.07768	83.350	13.44	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	81.19110	0.08119	75.71400	0.07571	81.191	13.52	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	80.13970	0.08014	74.75460	0.07475	80.140	13.57	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	52.09480	0.05209	48.60520	0.04861	52.095	15.16	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	51.43010	0.05143	47.99850	0.04800	51.430	15.20	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	45.91080	0.04591	42.95420	0.04295	45.911	15.52	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	36.53730	0.03654	34.35990	0.03436	36.537	16.20	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	36.11660	0.03612	33.97320	0.03397	36.117	16.23	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	17.77980	0.01778	16.99730	0.01700	17.780	18.74	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	16.88270	0.01688	14.77940	0.01478	16.883	18.95	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	11.48150	0.01148	9.50900	0.00951	11.482	18.83	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	10.90070	0.01090	9.03750	0.00904	10.901	18.79	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.09500	0.00010	0.09830	0.00010	0.095	17.13	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.91830	10.91830	10.85340	10.85340		10.38	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	182.38450	0.18238	217.18370	0.21718	182.385	10.24	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.41030	0.00241	2.11060	0.00211	2.410	17.64	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.93400	10.93400	10.86880	10.86880		10.42	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.59040	0.00059	0.68560	0.00069	0.590	17.46	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	171.19160	0.17119	157.91800	0.15792	171.192	11.64	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.00420	11.00420	10.93800	10.93800		10.91	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.33640	0.00134	1.53510	0.00154	1.336	16.81	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	201.10970	0.20111	233.87350	0.23387	201.110	10.54	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	239.66360	0.23966	223.80940	0.22381	239.664	11.64	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	33.16300	0.03316	30.86460	0.03086	33.163	23.76	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.05890	11.05890	10.99180	10.99180		11.08	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	207.65250	0.20765	241.17160	0.24117	207.653	10.59	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	43.82780	0.04383	42.40970	0.04241	43.828	23.76	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.06090	11.06090	10.99370	10.99370		11.08	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	2.19720	0.00220	2.53760	0.00254	2.197	16.49	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	309.58650	0.30959	290.55960	0.29056	309.587	11.42	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.09610	11.09610	11.02850	11.02850		11.29	2,274,700.50	205	39,912.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	45.28610	0.04529	54.18100	0.05418	45.286	10.64	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	73.49470	0.07349	86.43460	0.08643	73.495	10.38	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	108.53960	0.10854	130.81860	0.13082	108.540	10.15	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	190.40470	0.19040	224.05680	0.22406	190.405	10.53	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	207.51960	0.20752	242.43030	0.24243	207.520	10.62	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	258.80450	0.25880	296.99500	0.29700	258.805	10.86	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	157.29390	0.15729	151.20370	0.15120	157.294	14.26	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	98.77870	0.09878	95.66050	0.09566	98.779	16.14	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	74.36480	0.07436	72.52160	0.07252	74.365	17.47	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.44410	0.06144	63.48850	0.06349	61.444	22.59	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.11770	11.11770	11.04980	11.04980		11.34	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	215.61970	0.21562	250.79700	0.25080	215.620	10.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	49.53250	0.04953	44.77950	0.04478	49.533	23.67	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.18050	11.18050	11.11190	11.11190		11.51	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	220.43680	0.22044	256.75400	0.25675	220.437	10.76	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	53.63630	0.05364	50.77460	0.05077	53.636	23.20	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.23740	11.23740	11.16810	11.16810		11.66	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	223.30580	0.22331	260.73870	0.26074	223.306	10.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	55.43460	0.05543	50.03730	0.05004	55.435	22.94	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.26920	11.26920	11.19940	11.19940		11.85	11,269,200.00	1,000	20,648.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	361.54380	0.36154	406.84160	0.40684	361.544	11.46	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.29760	11.29760	11.22680	11.22680		12.06	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	228.63580	0.22864	265.96910	0.26597	228.636	10.89	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	59.60850	0.05961	51.44860	0.05145	59.609	23.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.36430	11.36430	11.29160	11.29160		12.31	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	234.95670	0.23496	267.97480	0.26797	234.957	11.03	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	67.20940	0.06721	63.10480	0.06310	67.209	22.98	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.42300	11.42300	11.34850	11.34850		12.50	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	242.79840	0.24280	269.26740	0.26927	242.798	11.22	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	67.05590	0.06706	65.52140	0.06552	67.056	22.77	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.46070	11.46070	11.38620	11.38620		12.65	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	175.78380	0.17578	195.77170	0.19577	175.784	11.28	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,047.24020	1.04724	993.39210	0.99339	1,047.240	11.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	430.39460	0.43039	411.79830	0.41180	430.395	14.01	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	256.62220	0.25662	247.37910	0.24738	256.622	16.53	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.49080	11.49080	11.41670	11.41670		12.79	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	250.36720	0.25037	274.78030	0.27478	250.367	11.42	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	72.93660	0.07294	66.07310	0.06607	72.937	22.72	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.55530	11.55530	11.48200	11.48200		12.93	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	253.13570	0.25314	279.33610	0.27934	253.136	11.50	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 28/10/2015	Any day expiry	16.98	Call	78.04510	0.07805	74.15280	0.07415	78.045	22.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.61550	11.61550	11.54300	11.54300		13.06	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	255.95740	0.25596	282.01190	0.28201	255.957	11.59	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	73.26540	0.07327	67.29320	0.06729	73.265	22.31	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.65000	11.65000	11.57780	11.57780		13.16	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	980.22950	0.98023	939.76370	0.93976	980.229	11.78	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.67150	11.67150	11.59960	11.59960		13.16	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	257.36430	0.25736	282.65180	0.28265	257.364	11.63	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	66.17630	0.06618	66.07190	0.06607	66.176	21.99	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.75190	10.75190	10.68870	10.68870		9.40	1,021,430.50	95	1,270.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.91250	10.91250	10.84760	10.84760		10.38	0.00	0	110.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	33,907.12360	0.33907	30,502.79010	0.30503	33,907.124	10.14	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.09610	11.09610	11.02850	11.02850		11.29	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.74680	17.74680	17.76420	17.76420		9.13	2,218,350.00	125	61,206.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.32360	0.00032	0.69690	0.00070	0.324	13.73	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	10.60160	0.01060	16.22020	0.01622	10.602	11.04	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	22.10320	0.02210	29.80590	0.02981	22.103	10.52	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	68.16780	0.06817	77.50480	0.07750	68.168	9.65	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	83.77700	0.08378	92.70870	0.09271	83.777	9.48	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.75900	0.00076	1.92230	0.00192	0.759	14.11	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.11720	0.00012	0.53000	0.00053	0.117	15.30	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.09900	0.00010	0.47420	0.00047	0.099	15.42	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.06020	0.00006	0.16350	0.00016	0.060	16.50	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.99820	17.99820	18.01430	18.01430		10.22	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	730.45350	0.73045	727.24940	0.72725	730.454	11.34	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.12570	18.12570	18.14040	18.14040		10.54	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	537.79590	0.53780	538.86600	0.53887	537.796	10.78	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	727.55160	0.72755	726.95820	0.72696	727.552	11.35	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	822.74010	0.82274	821.34630	0.82135	822.740	11.62	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	46.70900	0.04671	49.70590	0.04971	46.709	15.21	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	28.30290	0.02830	29.91570	0.02992	28.303	15.98	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	28.21550	0.02822	29.83340	0.02983	28.216	16.03	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.28060	18.28060	18.29380	18.29380		11.05	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.54320	18.54320	18.55470	18.55470		11.85	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10232	0.10232	0.10255	0.10255		9.56	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10392	0.10392	0.10415	0.10415		10.59	0.00	0	16,359.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10578	0.10578	0.10599	0.10599		12.23	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.11420	14.11420	14.04100	14.04100		9.42	16,301,901.00	1,155	64,666.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	3.28090	0.00328	6.70150	0.00670	3.281	11.55	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	24.31440	0.02431	41.67200	0.04167	24.314	10.37	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	56.42680	0.05643	87.80860	0.08781	56.427	9.80	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	250.12250	0.25012	314.59840	0.31460	250.123	10.29	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.08270	0.00008	0.09300	0.00009	0.083	17.59	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.01780	0.00002	0.01750	0.00002	0.018	21.14	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future			14.33430		14.33430		14.25920	14.25920		10.08	10,965,739.50	765	16,216.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	41.09750		0.04110		53.70850	0.05371	41.098	9.65	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	80.11590		0.08012		102.65870	0.10266	80.116	9.63	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	31.24070		0.03124		29.94810	0.02995	31.241	15.57	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.58680		14.58680		14.50860	14.50860		10.92	0.00	0	7,650.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	190.69810		0.19070		225.03650	0.22504	190.698	10.09	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	197.79530		0.19780		232.69700	0.23270	197.795	10.12	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	263.38480		0.26338		249.16720	0.24917	263.385	12.43	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	257.33430		0.25733		243.51030	0.24351	257.334	12.49	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.82870		14.82870		14.74750	14.74750		11.51	0.00	0	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			517.29000		517.29000		522.61300	522.61300			0.00	0	0.00
AL12	On 05/02/2015	Index Future			525.52100		525.52100		530.93400	530.93400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			534.61400		534.61400		540.13500	540.13500			0.00	0	0.00
AL37	On 06/11/2014	Index Future			438.34500		438.34500		439.94800	439.94800			0.00	0	0.00
AL37	On 05/02/2015	Index Future			445.32000		445.32000		446.95200	446.95200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			517.35700		517.35700		520.43800	520.43800			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			525.58900		525.58900		528.72500	528.72500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			470.52300		470.52300		473.82700	473.82700			0.00	0	585.00
ALBI	On 05/02/2015	Index Future			478.01000		478.01000		481.37100	481.37100			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			486.28100		486.28100		489.71300	489.71300			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96910		9.96910		9.97900	9.97900		8.15	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05510		10.05510		10.06480	10.06480		9.25	10,980,169.20	1,092	10,596.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	26.85420		0.02685		25.97820	0.02598	26.854	9.69	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	91.93550		0.09194		89.49860	0.08950	91.935	9.28	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	197.61090		0.19761		203.54760	0.20355	197.611	9.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	40.35020		0.04035		42.53380	0.04253	40.350	11.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	35.87270		0.03587		37.91050	0.03791	35.873	11.42	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.15860		10.15860		10.16700	10.16700		10.43	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.25720		10.25720		10.26520	10.26520		10.99	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.84030		9.84030		9.83490	9.83490		7.26	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.96640		9.96640		9.96040	9.96040		9.71	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			18.99770		18.99770		-10.08240	-10.08240			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			703.72360		703.72360		651.10460	651.10460			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			795.02950		795.02950		739.89660	739.89660			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			182.29220		182.29220		-222.96940	-222.96940			0.00	0	4,362.00

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	626.37770		626.37770		576.78870	576.78870			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	13.25810		13.25810		10.25020	10.25020			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	39.10000		39.10000		10.15180	10.15180			234,600.00	6,000	0.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.69390		11.69390		11.62980	11.62980		9.93	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future	11.87990		11.87990		11.81530	11.81530		10.55	2,684,857.40	226	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.09530		12.09530		12.03070	12.03070		11.44	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.74590		1.74590		1.73810	1.73810		9.17	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.76120		1.76120		1.75340	1.75340		9.71	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	124.60515		124.60515		124.61217	124.61217			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	126.60431		126.60431		126.61258	126.61258			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	9.56277		83.30197		9.41068	84.44862			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.65118		84.62810		9.49410	85.79404			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.72339		82.30399		9.56114	83.49264			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	468.95800		468.95800		471.99200	471.99200			0.00	0	396.00
GOVI	On 05/02/2015	GOVI	476.42000		476.42000		479.50700	479.50700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	484.66300		484.66300		487.81700	487.81700			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.35478		118.35478		118.35889	118.35889			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	119.09673		119.09673		119.10476	119.10476			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/11/2014		Bond Future	123.22641	123.22641		123.23003	123.23003			0.00	0	1,860.00
I2038	On 05/02/2015		Bond Future	123.90193	123.90193		123.90985	123.90985			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	123.69700	123.69700		123.70066	123.70066			0.00	0	5,389.00
I2046	On 05/02/2015		Bond Future	125.68138	125.68138		125.68621	125.68621			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	133.47619	133.47619		133.47997	133.47997			0.00	0	2,490.00
I2050	On 05/02/2015		Bond Future	134.16954	134.16954		134.17797	134.17797			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	220.40300	220.40300		220.48800	220.48800			0.00	0	1,192.00
IGOV	On 05/02/2015		Index Future	223.93700	223.93700		224.02600	224.02600			0.00	0	0.00
IGOV	On 07/05/2015		Index Future	227.83800	227.83800		227.93400	227.93400			0.00	0	0.00
ILBI	On 06/11/2014		Index Future	597.09700	597.09700		597.32300	597.32300			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	606.59300	606.59300		606.82500	606.82500			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	144.76551	144.76551		144.79042	144.79042			0.00	0	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	6.10000	93.90000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.17000	93.83000		6.18000	93.82000			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	6.36000	93.64000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.42000	93.58000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.48000	93.52000		6.44000	93.56000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.66000	93.34000		6.58000	93.42000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.81000	93.19000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.97000	93.03000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.11000	92.89000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.27000	92.73000		7.18000	92.82000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.31270	1.31270		1.31360	1.31360			65,635.00	50	50.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.31360	1.31360		1.31450	1.31450			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	8.14983	121.96044		8.02729	123.01170		8.66	115,862,418.00	950	48,647.00
R186	On 06/11/2014	7.70	Call	468.04000	0.46804		721.17000	0.72117	468.040	8.55	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	663.00000	0.66300		985.01000	0.98501	663.000	8.59	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
R186	On 06/11/2014	Bond Future	8.00	Call	1,217.06000		1.21706		1,693.31000	1.69331	1,217.060	8.66	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	2,508.89000		2.50889		3,215.63000	3.21563	2,508.890	8.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,238.02000		1.23802		893.50000	0.89350	1,238.020	8.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	821.08000		0.82108		572.90000	0.57290	821.080	8.90	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	709.82000		0.70982		489.70000	0.48970	709.820	8.93	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	649.30000		0.64930		444.96000	0.44496	649.300	8.95	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	63.79000		0.06379		37.76000	0.03776	63.790	9.20	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.20944		118.60578		8.08231	119.67499		9.23	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	752.87000		0.75287		584.03000	0.58403	752.870	9.58	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.25240		120.66239		8.12023	121.75353		9.27	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			288.10114		288.10114		288.32734	288.32734			0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.70633		286.70633		286.95360	286.95360			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			234.24963		234.24963		234.25668	234.25668			36,308,692.65	155	47,402.00
R202	On 05/02/2015	Bond Future			234.81157		234.81157		234.82896	234.82896			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			7.87816		100.75332		7.79123	101.27512		7.17	0.00	0	8,834.00
R2023	On 05/02/2015	Bond Future			7.94192		102.35729		7.85104	102.88835		7.25	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.97984		100.20326		7.88455	100.74641		7.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.98794		102.13780		7.88851	102.69095		7.53	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	967.86000		0.96786		859.70000	0.85970	967.860	7.92	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			6.93270		104.63034		6.82627	104.90700		2.54	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	340.84000		0.34084		473.25000	0.47325	340.840	2.56	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	519.21000		0.51921		686.36000	0.68636	519.210	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.99253		106.29599		6.87400	106.57825		2.48	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,812.77000		1.81277		2,052.11000	2.05211	1,812.770	2.58	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.98840		103.96808		6.85453	104.25842		2.43	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			8.57982		97.34201		8.47310	98.21409			0.00	0	4,188.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 05/02/2015	Bond Future			8.64151		94.88476		8.53131	95.77167			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.69126		96.53075		8.57728	97.43578			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			8.81298		99.32769		8.69620	100.44095			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.87285		96.65165		8.75259	97.78356			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.92207		98.32843		8.79810	99.48284			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			7.22487		105.82758		7.13074	106.16344		3.69	0.00	0	12,677.00
R204	On 06/11/2014	Bond Future	7.99	Put	42.33000		0.04233		27.66000	0.02766	42.330	3.87	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.28439		103.47715		7.18282	103.81939		3.81	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.30765		105.27103		7.19700	105.62213		3.74	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.27042		103.26174		7.15048	103.61910		3.62	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	385.27000		0.38527		325.65000	0.32565	385.270	3.83	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			8.87606		101.11767		8.75932	102.32821			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			8.93361		98.34486		8.81348	99.57576			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.98107		100.05107		8.85739	101.30607			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.86688		100.47279		8.75524	101.66152			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.92574		102.07226		8.81084	103.28086			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.96916		99.40676		8.85095	100.63912			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			7.47339		101.38460		7.37498	101.79959		4.73	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.53495		99.35733		7.43026	99.77996		4.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.57176		101.08015		7.45965	101.51293		4.87	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,953.11000		1.95311		2,210.59000	2.21059	1,953.110	4.93	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.65344		96.27108		7.55567	96.74577		5.97	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	60.53000		0.06053		40.50000	0.04050	60.530	6.33	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.71570		97.80398		7.61274	98.28716		6.00	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.75245		96.09710		7.64349	96.59143		6.18	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.75217		97.95327		7.63742	98.45666		5.95	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	684.18000		0.68418		591.08000	0.59108	684.180	6.27	0.00	0	198.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	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			8.73053		76.86682		8.61895	77.74694		13.57	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	992.09000		0.99209	1,346.09000	1.34609	992.090		13.44	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,831.13000		1.83113	2,341.15000	2.34115	1,831.130		13.57	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,725.68000		2.72568	3,348.79000	3.34879	2,725.680		13.71	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,976.04000		2.97604	3,624.22000	3.62422	2,976.040		13.75	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,235.80000		3.23580	3,907.55000	3.90755	3,235.800		13.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	453.58000		0.45358	323.80000	0.32380	453.580		13.93	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	206.35000		0.20635	141.14000	0.14114	206.350		14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	157.57000		0.15757	106.36000	0.10636	157.570		14.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	38.29000		0.03829	24.20000	0.02420	38.290		14.29	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	30.89000		0.03089	19.34000	0.01934	30.890		14.29	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	24.81000		0.02481	15.39000	0.01539	24.810		14.29	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.78666		78.09076	8.67194	78.98569			13.98	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.82998		76.29445	8.71192	77.20712			14.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.85632		77.76882	8.73525	78.69875			14.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,606.91000		1.60691	1,412.24000	1.41224	1,606.910		15.22	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			173.54437		173.54437	173.54982	173.54982				0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.32826		176.32826	176.33562	176.33562				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 06/11/2014	Bond Future			132.30154		132.30154	132.30895	132.30895				0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.81815		132.81815	132.83087	132.83087				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			137.20136		137.20136	137.43660	137.43660				0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.63984		137.63984	137.88450	137.88450				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			8.59979		87.48696	8.48806	88.36537			11.64	0.00	0	29,178.00
R213	On 05/02/2015	Bond Future			8.66177		88.87964	8.54654	89.77294			11.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future		8.70602	86.87228		8.58713	87.78351		12.67	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		8.80566	77.80696		8.68898	78.77358		14.04	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,817.89000	3.81789	4,590.52000	4.59052	3,817.890	14.43	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	106.11000	0.10611	68.97000	0.06897	106.110	14.91	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.86277	79.04557		8.74280	80.02834		14.46	0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.90454	77.12126		8.78122	78.12325		15.39	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		20,752.89000	20,752.89000		20,672.99000	20,672.99000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.93700	4.93700		4.93750	4.93750		5.03	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.91200	4.91200		4.91570	4.91570		7.53	0.00	0	0.00
Total for Derivatives :											893,174,844.05	87,686	3 714 962.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13095			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.01000	104.89416		7.01000	104.87453			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38660			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.27000	107.92512		8.27000	107.90137		82,700,000,000,000.00	10,000,000,000	5,000,000,000.00	
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.99404			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.97500	106.21619		8.97500	106.19071			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.21795			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.30518			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.13500	99.50753		9.13500	99.48338		246,645,000,000,000.00	27,000,000,000	13,500,000,000.00	
AB06	On 27/03/2015	Spot Bond		7.13000	104.08147		7.13000	104.06166			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.61476			0.00	0	1,000,000,000.00
AB09	On 03/05/2017	Spot Bond		8.37500	107.92907		8.37500	107.90500			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
ABCP12	On 20/09/2014	Spot Bond	1.43000	139.05536		1.43000	139.03721			1,644,500,000,000.00	1,150,000,000	1,150,000,000.00
ABCP13	On 07/12/2023	Spot Bond	2.35000	127.41016		2.35000	271.54349			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82091			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.17304			0.00	800,000,000	400,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.56757			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.63238			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.67545			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.12530			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02417			0.00	300,000,000	1,800,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.05135			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.05000	128.34834		3.05000	131.56567			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.18000	119.55719		4.18000	119.53274			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.93000	104.01099		4.93000	103.98772			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	65.12584		100.00000	64.96806			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	171.68920		2.09000	171.66376			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.00932		2.76000	161.98237			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.12000	173.53334		2.12000	173.50748			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.76000	186.29590		1.76000	186.26997			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.77125	77.53362		7.77125	77.51773			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.77125	77.53362		7.77125	77.51773			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	101.51600			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.10364			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.98463			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		7.16500	102.22778		7.16500	102.20814			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	101.30209			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.30000	105.67027		7.30000	112.38523			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.01946			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		2.59000	94.84472		2.59000	107.20966			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45500	102.78615		2.45500	159.62055			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.36000	117.63359		2.36000	212.28909			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.35000	90.87238		9.35000	90.84944			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.89996			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	101.04500			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		108.34158		9.63000	108.31374			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	9.38500		110.18391		9.38500	110.15630			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68000		93.39537		8.68000	93.37368			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	9.48000		109.46422		9.48000	109.43652			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	99.85679			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.73046			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.92500		110.53466		7.92500	110.51131			475,500,000,000.00	60,000,000	1,456,200,000.00
ABS11	On 09/04/2021	Spot Bond	8.68500		107.50443		8.68500	107.47946			8,685,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.96000		103.69279		6.96000	103.67351			17,598,167,904,000.00	2,528,472,400	1,273,136,200.00
ABS6	On 01/06/2020	Spot Bond	8.59500		100.36924		8.59500	100.34617			171,900,000,000.00	20,000,000	619,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond		9.60500	94.19357		9.60500	94.16956			28,046,600,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.78000	106.63009		7.78000	106.60798			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.16000	217.41241		2.16000	275.42022			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.37000	126.38157		1.37000	129.18375			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.07000	128.84681		2.07000	131.41559			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00499		100.00000	0.00497			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	66.32013		100.00000	66.15947			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.46000	101.56913		11.46000	108.26593			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.40652			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	4.24091		100.00000	4.23064			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.41658			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.55887			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.39645			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	64.99381		11.00000	64.97523			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.73603			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.90813			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.65929			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.71114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.73396			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76119			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76119			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76580			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.86159			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76580			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75657			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	91.19267			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.84096			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47166			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.68006			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.73168			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.75238			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.71091			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.61783			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.11500	105.63352		9.11500	105.74496			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.83398			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.50661			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	85.01588			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.43757			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	166.52040			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.65921			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.60736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.59491			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.66634			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.04074			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.66460			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34356			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.29869			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14965			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54060			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	103.05749			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.66545			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.86257			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46649			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43119			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49971			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62831			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.55568			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47272			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49556			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.68840		10.23000	104.66002			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51822			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48310			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.02524			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.21000	104.27905		9.21000	104.25340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.62202		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	115.24671	1.75000	115.32803		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.75616		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.49745		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59217		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.64381		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.54050		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.63348		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.25516		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85640		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.42453		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.52190		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.77150		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.63348		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.58565		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.67365		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.70061		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.03335		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.31196		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.70691		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.70691		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80900		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.60250		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80871		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.96284			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80900			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.09127			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.74218			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.72642			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	119.01921			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.86419			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49917			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.48470			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.28532			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.52398			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.30808			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.59217			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.50123			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.49917			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.64057			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47812			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.76648			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74310			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.74548			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.02073		100.00000	13.98676			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27331			0.00	20,000,000,000	10,000,000,000.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.30115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.31967			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.96587			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.06353			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.19361			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.93213			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.71000	100.79894		7.71000	100.77811			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.20385			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.40256			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.19000	101.22261		8.19000	105.48025			327,600,000,000.00	40,000,000	15,800,000.00
AIR02	On 30/04/2023	Spot Bond	9.08000	119.40903		9.08000	119.38006			0.00	0	90,000,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	95.33893		100.00000	95.09817			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.23000	104.99274		7.23000	104.97247			1,446,000,000,000.00	200,000,000	200,000,000.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	89.88541		100.00000	89.66986			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.09000	103.48196		9.09000	103.45697			0.00	0	182,790,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.52786		100.00000	15.49349			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.84000	103.92755		9.84000	103.90042			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70500	164.44587		2.70500	164.41878			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98493			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92600			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.92916			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97328			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	101.52704			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.19489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.39803			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	101.54050			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.00936			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.87727			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	102.15500			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	99.89121			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.04913			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.61000	128.85480		2.61000	293.09783			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	95.23497			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	98.31942			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.57569			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		100.00000	13.49452		100.00000	13.47954			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.85155			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.39579			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.37511			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.34358			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.68000	107.96431		8.68000	107.93925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.29754			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.77465			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.11598			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.55125			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.21918			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.25500	103.79912		9.25500	103.77347		18,510,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.26500	109.43349		7.26500	109.41214			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	37.26113		100.00000	37.09728			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45824			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.32769			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.60500	103.78117		7.60500	103.75967			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.52500	107.98027		8.52500	107.95564			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.00667	104.47148		11.00667	103.48130			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.07578	102.48425		11.07578	102.28700			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.09969	102.42513		11.09969	102.25576			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.89291			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.12353	102.29558		11.12353	102.19973			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.71034	102.31369		11.71034	102.30963			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.93782			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.93782			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.93789			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.25667	101.63889		11.25667	101.78399			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.20698	103.41457		11.20698	102.29743			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.07578	102.48425		11.07578	102.28700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		11.08249	102.72746		11.08249	102.48132			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.24101	97.32234		10.24101	102.01209			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.83908			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82404			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.82404			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.72601			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.93033			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04009	100.73504		11.04009	101.17505			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.30000	101.54898		11.30000	101.47989			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.77058			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.22500	71.20322		11.22500	99.25932			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93027			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.66859			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.66741		9.28000	101.65895			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.79731			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.08000	69.92094		11.08000	99.08155			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.74384			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78840			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.78840			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80324			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.72244			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.80288			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.43410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93034			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.80288			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.72600			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74039			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.80297			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.30024			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.00667		104.95709		14.00667	104.00461			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.17338		103.10834		15.17338	103.12084			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.03576		102.99143		14.03576	102.79777			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.36633			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.36633			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.36633			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	102.45501			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.05546			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		20.01914		100.00000	19.98116			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.98797		100.00000	21.93470			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.01152		100.00000	19.96304			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.35279		100.00000	12.32287			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.35279		100.00000	12.32287			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.93512		100.00000	14.89893			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.94102		100.00000	12.90967			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.83678			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84335			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.01821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08244			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.41129		100.00000	8.39091			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.41129		100.00000	8.39091			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		66.66667		100.00000	99.72678			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		104.06558		2.06000	178.23223			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.00000		96.76292		8.00000	153.99077			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.00000		98.06152		8.00000	154.30473			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.38500		100.96325		8.38500	100.94059			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.91705			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.53372			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.68000		101.40827		7.68000	101.38750			1,536,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.93821			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.89833			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91665			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.97767			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03865			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.20892			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		23.44687		100.00000	23.39007			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68227			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.71637			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.73098			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.73585			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79425			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87202			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.50415			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.62295			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.65534			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.07500	105.78429		8.07500	105.76153			0.00	0	7,650,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.75253			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92516			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.48012		100.00000	10.45473			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.48012		100.00000	10.45473			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.93946			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.26415			0.00	20,000,000	20,000,000.00
BID06	On 30/06/2019	Spot Bond	8.38000	67.74681		8.38000	103.42806		50,280,000,000,000.00	6,000,000,000	6,000,000,000	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.26874			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.20661			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24865			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.28805			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.24427			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.25656			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.37130			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.52657			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	66.17761		100.00000	66.01730			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.94741			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.97521			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.62827		100.00000	20.57829			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57554			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.33941			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.42500	105.25810		7.42500	105.23694			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.17500	114.23956		9.17500	114.21171		5,020,560,000,000.00	547,200,000	273,600,000.00	
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.33706			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.82500	106.03949		8.82500	106.01461		14,014,689,510,000.00	1,588,066,800	1,414,033,400.00	
CBL12	On 06/09/2018	Spot Bond		12.28000	97.00433		12.28000	96.97291			0.00	0	1,040,000,000.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.94850			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.24000	102.12861		11.24000	102.09827			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.45164			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.06500	103.67749		9.06500	103.65252			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.76460			0.00	0	1,780,000,000.00
CBL18	On 23/08/2019	Spot Bond		11.68000	98.09356		11.68000	98.06330			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.40304			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	102.22476			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.57433			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.00500	96.40151		10.00500	96.37593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.83000	118.39660		9.83000	118.36556			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.68000	114.71340		9.68000	114.68378			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.01000	114.12995		9.01000	119.66793			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.88157			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42500	106.12527		11.42500	106.09323			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.51777			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.75189			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.06010			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18221			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.89318			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.02266			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53388			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.59646			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.66841			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.54449			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.53890			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56846			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.49231			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.65932			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.48820			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	101.78460		10.11000	101.75733			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17967			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.21310		2.76000	119.19332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	116.28480	3.14000	119.02895			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.11172	8.25000	100.08937			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	124.27603	3.10000	118.61604			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	124.29469	2.40000	118.63608			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.35161			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.05187			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.99032			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.48000	103.34258	8.48000	103.31913			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.18918			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	101.16892			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.93439			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.94774			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.53000	103.46187	8.53000	103.43827			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.53000	103.46187	8.53000	103.43827			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.58000	102.26576	8.58000	102.24229			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.70080			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.87914			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.10131			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.10131			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	100.43138			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.72480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20863				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.22118				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.29843	9.35000	100.27352				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.29843	9.35000	100.27352				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20810				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.20864				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00163				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62098				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.72408				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.72951				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62098				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62098				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.69854				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.48721				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.04890				0.00	300,000,000	300,000,000.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.60293				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.60293				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.60293				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.94314				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.01000	106.61297	9.01000	106.58744				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.70516				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.93935				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98334				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.03189			0.00	200,000,000	200,000,000.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.27489			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.24844			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.22650			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	104.44578			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02308			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.74370			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.56919			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.51984			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.91823			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.54008			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.91653			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.67211			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.25844			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55185			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.65304			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42621			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.81901			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55190			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55190			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.54756			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	103.20614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	0.00000	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	100.49109				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.63000	97.06245	10.63000	97.03514				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.15000	98.73308	11.15000	98.70398				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47611				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.83377				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.47997				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88537				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.80521				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.00355	8.80500	103.01835				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.60250				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89438				0.00	0	0.00
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	101.67892				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.70990				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.82964				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.74234				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.44703				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.44703				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.34588				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.90825			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47611			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	100.81611			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.13279			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48504			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.43149			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.99095			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.51409			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.77184			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80797			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.50203			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44037			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.76844			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.14405			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.42729			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	3,000,000,000	3,000,000,000.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.76218			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.87974			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.45369			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	101.45687		10.55000	104.74692			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.81000	105.99403		9.81000	109.26833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	103.50207				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.72558				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.95000	107.58691	11.95000	111.61223				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.75632				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.98000	105.00044	11.98000	104.90090				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.41000	104.81001	10.41000	104.72333				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.75632				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.84313				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.95343				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.79455				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.10437				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.60250				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54220				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.30500	107.20941	9.30500	107.11194				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91509				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.77804				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.39634	10.55000	104.80546				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.43293	11.00000	99.16724				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.87397				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.06772				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.88343				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.74000	106.17631	11.74000	105.86880				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.14600				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.81787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.87475			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.69115			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.13169		7.01000	39.74334			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	162.31067			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	8.38500		100.96325		8.38500	139.71667			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.00000		34.99224		8.00000	153.99077			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.00000		35.41534		8.00000	154.30473			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.13114			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	92.06386			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22206			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22206			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.72151			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.60538			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.62824			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63348			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.88537			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.48057			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.56118			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.55083			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.00726			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.21768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.15056				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.06000	104.83797	9.06000	108.26891				0.00	0	1,920,833,200.00
COJ04	On 05/06/2018	Spot Bond	8.47500	103.89538	8.47500	103.87183			12,712,500,000,000.00	1,500,000,000	1,144,300,000.00	
COJ05	On 05/06/2023	Spot Bond	9.91500	116.22211	9.91500	116.19138				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.26000	105.57110	8.26000	105.54776			1,652,000,000,000.00	200,000,000	280,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.50500	110.96348	9.50500	110.93549				0.00	0	1,000,000,000.00
COJG01	On 09/06/2024	Spot Bond	9.59000	106.10409	9.59000	106.07694				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.94000	99.12736	9.94000	99.10109				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.73000	100.55797	10.73000	100.52925				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.73000	93.32370	10.73000	93.29705				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.21832				0.00	0	100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.15014				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01316				0.00	0	100,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.10224				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.63235				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.19778				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.82500	103.24688	10.82500	102.86169				0.00	0	14,500,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.83016	100.00000	11.80150				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.75743	100.00000	4.73389				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	11.62425	100.00000	11.56361				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.75228				0.00	200,000,000	100,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.80000	100.45560	7.80000	100.43472				0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.23232				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.17308			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	100.00000		69.31043		100.00000	69.05562		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
DLT01U	On 28/11/2014	Spot Bond	100.00000		84.08617		100.00000	83.89931			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.90282			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.68041			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.96648			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.57345			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.63478			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.12868			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.48992			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.15535			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.37575			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.84582			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.50500		104.59072		8.50500	104.56692			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.26000		116.00985		7.26000	115.98725			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.19000		106.16032		8.19000	106.13717		1,149,653,232,000.00	140,372,800	1,503,272,800.00	
DV23	On 27/02/2023	Spot Bond	8.78000		107.42707		8.78000	107.40199		354,552,204,000.00	40,381,800	4,388,181,800.00	
DV24	On 18/02/2024	Spot Bond	8.79000		106.16257		8.79000	106.13776			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.39000		106.03744		9.39000	106.01100		5,634,000,000,000.00	600,000,000	300,000,000.00	
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.91607			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.85756			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24415			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.13715			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.43848			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40854			0.00	400,000,000	400,000,000.00
E170	On 01/08/2020	Spot Bond	7.78500	127.91165		7.78500	127.88511			31,140,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.02384			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	0.20000	102.83399		0.20000	135.00690			800,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91500	124.69197		1.91500	124.67413			0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.91500	112.15835		1.91500	112.14229			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000	110.38693		2.04000	110.37076			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000	102.50439		2.10000	102.48916			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.40500	106.23521		9.40500	106.20869			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25500	106.87996		9.25500	106.85369			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.78000	105.02344		9.78000	104.99619			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.08000	95.96929		10.08000	98.58543			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.16500	107.88868		10.16500	106.39436			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.39090			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.14522			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85996			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49845			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27309			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.28813			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		93.18540	100.00000	92.95588				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		65.18953	100.00000	66.90649				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		86.66652	100.00000	86.46775				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		74.47738	100.00000	74.33579				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		131.62868	3.00000	131.60589				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.32000		103.49760	11.32000	103.46663				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	104.77627				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.88342				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.52207				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.66000		100.51707	9.66000	100.49116				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.30789				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.15262				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.39398				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	100.36396				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
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.38681				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.80374				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.32723				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.34080				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.32451				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.33582				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.33205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.32746			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.88000		100.93957		6.88000	100.92081		140,352,000,000,000.00	20,400,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.56000		108.74156		7.56000	108.71952		175,470,459,192,000.00	23,210,378,200	10,641,378,200.00	
ES23	On 25/01/2023	Spot Bond	8.28000		111.37633		8.28000	111.35178		382,738,060,152,000.00	46,224,403,400	14,664,123,800.00	
ES26	On 02/04/2026	Spot Bond	8.64500		97.59234		8.64500	97.56977		195,901,919,213,000.00	22,660,719,400	9,950,519,400.00	
ES33	On 15/09/2033	Spot Bond	9.49500		82.38669		9.34500	87.24989		2,212,724,601,688,500.00	33,041,032,300	46,901,032,300.00	
ES42	On 25/04/2042	Spot Bond	9.46500		93.66524		9.46500	93.64157		539,505,000,000,000.00	57,000,000,000	23,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.35926			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.34590			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.21332			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.95651			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.41445			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.01342			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.25389			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.12289			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.14351		100.00000	11.11651			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.84499		100.00000	10.81872			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.46274			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.52506			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.64941			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.77336			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.56000		99.82059		6.56000	104.29381		11,545,600,000,000.00	1,760,000,000	880,000,000.00	
FRB05	On 21/12/2018	Spot Bond	9.08000		99.71770		9.08000	99.69352			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.53276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53269			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.87517			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.48737			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.04216			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.04291			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.00500		102.53107		10.00500	102.51371			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.88000		106.21466		10.88000	106.18392			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.37749			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17000		129.69024		2.17000	130.54070			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		128.93931		2.19000	274.80369			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.30000		103.62592		2.30000	110.13666			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43500		103.01827		2.43500	159.98111			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000		119.51315		2.25000	215.68169			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.57000		105.39653		7.57000	112.11027			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84400		62.44487		7.84400	61.81596			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46400		39.95623		9.46400	39.07003			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		38.66863		9.70000	37.76241			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		67.21915		100.00000	67.09559			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		73.77471		100.00000	73.63474			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.02764			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.92898			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65936			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.82945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	100.32081		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.32081		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.80900			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	101.72022			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96649			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	101.77804			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.25775		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	101.89567			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.35525			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.28318			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	16.38440		100.09221	16.34468			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60662			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.40456			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.92042			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.15683			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.99626			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.78788			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	101.80865			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.64479			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.68512			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.23169			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.65414			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	59.23692		13.22500	59.21598			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.55497			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.55704			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.32293			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.63142			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.54500	94.90699		3.54500	98.17090			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.70577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.70577		0.00		0	0.00	
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.31596		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.47611		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.74124		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.60250		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.56324		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.71789		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.84409		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.48697		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.71019		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.90506		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.12868		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.66860		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.12662		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.54464		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.68512		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.68512		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.50420		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.26656		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.33982		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.49305		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08986		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.78423		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.07451		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47502			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05153			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05458			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02301			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.92325			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.02301			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.91926			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.62900			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.40338		8.75000	100.68444			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.44266			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.24602		100.00000	11.19783			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.26014		100.00000	10.21619			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.65994			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.79406			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.78373			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.92082			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.83030			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.41000		116.57686		3.41000	120.22422			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.81690			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.83556			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		107.65022		3.39000	120.38308			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.71000		99.92978		1.71000	127.61205			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.41000		105.01057		3.41000	120.22422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	2.69000	101.75501		2.69000	125.28630			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.76000	104.30771		2.76000	132.36076			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.93512			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.57631			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.80449			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.70823			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.11129			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.03254			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73262			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.73056			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.46601			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45018			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.93783		100.00000	10.91134			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.17823		100.00000	21.12636			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	62.47003		100.00000	62.27501			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.67964		100.00000	17.50511			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.83000	150.08374		4.83000	150.05057			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42576			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.27955			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.46288			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.91558			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.39302			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.46517			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.46192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	2.06300	82.82583	2.06300	101.68234			0.00		0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.47000	100.40299	2.47000	131.58779			0.00		0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.86517			0.00		0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000	101.23280	10.38000	101.20461			0.00		0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000	101.23280	10.38000	101.20461			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	100.61204			0.00		0	0.00	
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.83909			0.00		0	0.00	
FRS108	On 31/01/2038	Spot Bond	2.61000	97.82668	2.61000	106.19150			0.00		0	0.00	
FRS109	On 07/12/2033	Spot Bond	2.56000	205.76903	2.56000	206.28670			0.00		0	0.00	
FRS110	On 31/01/2038	Spot Bond	2.58000	106.77910	2.58000	106.76189			0.00		0	0.00	
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02266			0.00		0	0.00	
FRS112	On 07/12/2033	Spot Bond	2.59000	204.88894	2.59000	205.40438			0.00		0	0.00	
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.93268			0.00		0	0.00	
FRS114	On 31/01/2025	Spot Bond	2.40000	109.13440	2.40000	109.11735			0.00		0	0.00	
FRS115	On 31/03/2038	Spot Bond	2.67000	105.07888	2.67000	105.06171			0.00		0	0.00	
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17299			0.00		0	0.00	
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	52.91600			0.00		0	0.00	
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.49935			0.00		0	0.00	
FRS119	On 31/01/2038	Spot Bond	2.77500	103.03010	2.77500	103.11929			0.00		0	0.00	
FRS36	On 07/12/2023	Spot Bond	2.70000	124.14064	2.70000	264.57280			0.00		0	0.00	
FRS37	On 07/12/2023	Spot Bond	2.20000	128.84310	2.20000	274.59854			0.00		0	0.00	
FRS43	On 07/12/2023	Spot Bond	2.92000	122.13730	2.92000	260.30167			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.54000	101.67661		2.54000	127.36062			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.77942			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000	131.43495		2.07000	127.39734			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.97598			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21086			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.64107			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000	106.10987		2.45000	106.09316			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	16.64156		104.97509	16.59899			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	25.48134		101.07593	25.41902			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	17.05028		100.44759	17.00881			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	23.71481		100.76967	23.65696			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	2.08000	116.85512		2.08000	116.83783			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	2.26000	97.79659		2.26000	110.54736			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.54655			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000	97.52403		2.29000	110.23918			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.16615			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	126.93679		2.40000	342.76688			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.55102			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.17302			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.18321			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.71000	105.19197		6.71000	105.17310			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.59000	104.53591		7.59000	104.51475			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.86500	105.69624		7.86500	105.67409			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.04000	111.68503		8.04000	111.66098			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52500	104.70135		8.52500	104.67760			682,000,000,000.00	80,000,000	821,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.74500	103.76512		8.74500	103.74086			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.34000	90.92662		9.34000	90.90369			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.41000	111.22237		9.41000	111.19443			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.72000	101.16213		9.72000	102.49113			0.00	0	1,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.07000	95.84164		10.07000	95.81606			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.10500	83.31910		10.10500	83.29667			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	101.34803			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.39996			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.42072			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.47257			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.55557			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.61781			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.88741			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	100.27243			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.28446			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.28732			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.29536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.30746			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.31754			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.36181			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.33033			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.57358			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.87500		105.18154		8.87500	105.15658			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	100.52683			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.10174			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	100.76308			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.77959			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.81149			0.00	0	1,000,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.85104			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.90591			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	99.92183			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.22791			0.00	10,000,000	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.99137			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.79744			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.09303			0.00	6,500,000,000	1,700,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.86339			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.29941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42067			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.18816			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23876			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.49397			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.00282			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.31491			0.00	1,200,000,000	300,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.78367			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.61276			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.67698			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.64839			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.47830			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.92346			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.44079	101.91458		7.44079	96.34304			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	100.96621			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.44094	101.56756		8.44094	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.02115			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.89118		101.62476		8.89118	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08827			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	100.99907			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.12303			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16444			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.59082			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.90500		102.62553		8.90500	102.60124			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.87500		109.65593		7.87500	109.63292		12,127,500,000,000.00	1,540,000,000	873,200,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.98000		130.97996		1.98000	279.15443			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.00000		133.65216		2.00000	284.84947			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.28500		100.57342		9.28500	100.54862		14,113,200,000,000.00	1,520,000,000	1,747,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.25500		100.84263		9.25500	100.81785			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		60.82179		100.00000	60.67445			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		15.79013		100.00000	15.75188			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		93.26009		100.00000	93.02694			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		42.35478		100.00000	42.25218			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		21.61988		100.00000	21.56751			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.95288		100.00000	13.91908			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.54641		100.00000	64.39005			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000		117.04373		1.65000	117.02781		32,071,991,490,000.00	19,437,570,600	83,931,240,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038	Spot Bond		1.85000	121.86140		1.85000	121.84416			98,535,752,095,000.00	53,262,568,700	95,980,389,600.00
I2046	On 31/03/2046	Spot Bond		1.87000	123.65627		1.87000	123.63867			2,608,241,966,000.00	1,394,781,800	53,613,062,300.00
I2050	On 31/12/2050	Spot Bond		1.87500	131.99775		1.87500	131.97899			48,001,220,250,000.00	25,600,650,800	27,276,479,800.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	95.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.46000	101.25188		7.46000	101.23173			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.43787			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.26227			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.08000	101.76341		8.08000	106.48526			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.77500	106.45412		7.77500	111.41568			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.90000	101.05458		7.90000	101.03330			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.57489			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.60841			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.53000	101.28071		1.53000	128.70347			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.14000	104.42324		2.14000	130.80247			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49688			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.42130			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.89500	106.38902		7.89500	106.36651			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.92838			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.09853			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67312			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.51000	99.83871		8.51000	99.81599			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.55500	95.49209		8.55500	95.47035			242,962,000,000.00	28,400,000	14,200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.75150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.97500	101.16068		7.97500	101.13906			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.02500	101.18637		9.02500	101.13914			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64338			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.66239			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.87000	99.62245		7.87000	99.60156			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.29000	100.19065		8.29000	100.16853			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.73333			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.41254			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.54500	102.65830		7.54500	102.63763			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.25000	103.98183		8.25000	103.95899			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.44000	105.54053		9.44000	105.51409			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.23715			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.77915			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.69218			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.70731			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.72229			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00516		100.00000	0.00515			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91004			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.84771			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.65500	101.60796		8.65500	101.58444			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.89326		5.00000	101.87951			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.89326		5.00000	101.87951			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.48428		5.00000	100.47080			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.89326		5.00000	101.87951			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond	4.00000		99.90319		4.00000	99.89243			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		32.03105		100.00000	31.88512			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		31.85034		100.00000	31.70524			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		31.85034		100.00000	31.70524			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		110.09873		9.20000	110.07168			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.43688			0.00	2,461,200,000	640,300,000.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.43688			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.39402			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.13578		100.00000	7.11849			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.37676			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.83000		99.79891		8.83000	104.21401			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.47183			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.20800			0.00	20,000,000,000	10,000,000,000.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.01690		100.00000	8.99506			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		62.47003		100.00000	62.27501			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		73.44064		100.00000	73.29317			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		81.20001		100.00000	81.20001			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		98.91599		100.00000	98.64865			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		98.41270		100.00000	97.63780			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		94.63741		100.00000	93.93115			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		89.92768		100.00000	89.28989			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		81.78906		100.00000	81.22500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN446U	On 11/11/2014	Spot Bond	100.00000		97.57549	100.00000	96.94596				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		87.06600	100.00000	86.44851				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		87.32057	100.00000	87.11217				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		85.88235	100.00000	85.68075				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		96.99321	6.20000	96.99321				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.93210	6.20000	99.86429				0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	100.00000		97.07447	100.00000	96.81698			1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA440	On 30/09/2014	Spot Bond	100.00000		93.58974	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
INA441	On 07/10/2014	Spot Bond	6.30000		99.45071	6.30000	99.38247				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.33135	6.30000	99.26328				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.21228	6.30000	99.14437				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.95890	6.40000	98.89026				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.83885	6.40000	98.77038				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.59962	6.40000	98.53148				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.62369				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.00667		103.70173	11.00667	103.01400				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.00667		101.99385	11.00667	101.98077				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.67506				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.83506				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.64157				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.74597	6.50000	102.72802				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.75739				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.45628				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.53479			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93350			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.62008			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.87297			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.29236			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.28202			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.52650			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.41200			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30398			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.30054			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.77582			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.86678			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.79014			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.25796			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.84431			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.72600			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.12525			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.29849			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.89359			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.63286			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24106			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.04118			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.59000		103.95187		8.59000	103.92799			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26955			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.30147			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.32278			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.85275			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.20500		103.53654		9.20500	103.51123		18,410,000,000,000.00	2,000,000,000	1,000,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.65048			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.37500		107.99504		8.37500	107.97096		20,435,000,000,000.00	2,440,000,000	626,400,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.16366			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.13816			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.61329			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.22992			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.70536			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.64000		103.56799		8.64000	103.54406			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	103.47785			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.90908			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		97.12944		3.23000	124.21398			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61500		140.27040		3.61500	140.24387			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.44059			0.00	0	1,000,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.22942			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.13420			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.82203			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.54956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond		3.65000	96.40717		3.65000	97.23056			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.65000	96.32680		3.65000	103.19584			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	99.83613			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.51347			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.47183			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.13000	115.52261		10.13000	115.49160			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.08896			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.71500	138.73323		3.71500	138.70661			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond		100.00000	81.20000		100.00000	81.20000			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	93.23537		100.00000	92.54982			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	88.63926		100.00000	88.01940			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	84.49580		100.00000	83.93250			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond		100.00000	98.92473		100.00000	97.87234			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond		100.00000	96.32452		100.00000	95.71098			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.85010			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.28698			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond		6.20000	96.99321		6.20000	99.94907			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond		6.20000	99.89819		6.20000	99.83043			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond		6.30000	99.41657		6.30000	99.34838			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond		6.30000	99.29730		6.30000	99.22927			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.49401			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.11859				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.16444				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.28335				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.29055				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.01194				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02714				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.03421				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.04835				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.98471				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.91734				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.74241				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.55795				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.39873				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.17189				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.17020				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.29044				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.99708				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.81902				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.66221				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.44228				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.32709				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.36306				0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.36305				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.85000	108.93023	8.85000	102.95146				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		18.34992	100.00000	18.28093				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.37771	100.00000	11.32768				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.89009				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.07500		108.19849	9.07500	102.43457				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.75728				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.42022				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		85.69083	100.00000	85.49473				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.10958				0.00	0	10,740,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		90.07819	100.00000	89.86166				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.86917				0.00	0	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		33.98212	100.00000	33.89980				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.47186				0.00	0	1,690,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		82.55016	100.00000	82.36671				0.00	0	5,200,000,000.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		88.56090	100.00000	88.35154				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		76.41429	100.00000	76.26504				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		87.41613	100.00000	87.21236				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		66.22483	100.00000	66.06440				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.77636				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.76783				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	99.91078				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00023	100.00000	75.00023				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.06978				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.83867			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.38000		145.00906		8.38000	144.97671			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.69177			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.47212			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.14601			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.10651			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70309			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47500		98.41549		8.47500	98.39329			339,000,000,000.00	40,000,000	1,373,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.62500		73.93328		8.62500	100.22499			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.12500		100.71756		9.12500	100.69314			365,000,000,000.00	40,000,000	11,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.68103			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.46000		102.70067		10.46000	102.67206			21,756,800,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.65190			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.29156			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.31070			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.33356			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.94218			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.39227			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.93502			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.17411			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.56662			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		79.00433		100.00000	78.83369			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.05336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.05374			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	98.13333		100.00000	97.87234			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond		100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond		100.00000	90.57072		100.00000	90.34653			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.29738			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.12998			0.00	12,892,400,000	3,398,100,000.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10200			0.00	400,000,000	100,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.70279			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.21320			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.48203			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.90032			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.15352			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.41062			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.43237			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85964			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87228			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.48091			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.50710			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.51926			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond		100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	85.67915		100.00000	85.48354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.15548		100.00000	25.09454			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		61.41475		100.00000	61.26597			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.43000		105.76200		8.43000	105.73813			168,600,000,000.00	20,000,000	127,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.32000		105.66600		8.32000	105.64246			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.76741			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.78363			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.95634			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.81880			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.83909			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.94053			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.09215			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.14597			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000		105.24300		7.71000	105.22125			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.50000		104.54352		8.50000	104.51988			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.33000		105.21447		9.33000	105.18840			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.39000		102.80717		6.39000	102.78949			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.41032			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.46221			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32500		105.82726		9.32500	105.80075			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.46000		100.78379		7.46000	105.00444			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.12757			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.63500		102.66371		8.63500	102.64001			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.56979			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.20500		110.73082		9.20500	108.82364			7,364,000,000,000.00	800,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		16.57498	100.00000	16.53483				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.51169				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33500		102.58738	8.33500	102.56449				0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.56000		102.81634	7.56000	102.79561			29,332,800,000,000.00	3,880,000,000	970,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.27500		106.09525	8.27500	106.07188				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.41625	100.89771	6.40058				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.50137	100.61875	6.48553				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.41735				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.42002				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.45423				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.49386				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.62265	100.00000	0.62114				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.62265	100.00000	0.62114				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.80500		99.28797	8.80500	99.26472				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.56000		99.65457	7.56000	99.63448				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.84500		102.75330	8.84500	102.72913				0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.79697				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.65500		107.88901	8.65500	107.86417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.33053			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.14000		108.19000		9.14000	108.16372			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.50942			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.85500		103.97649		8.85500	103.90226			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.39032			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.56969			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.00521			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.28511			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36477			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27660			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.34441			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.16000		108.28408		7.16000	108.26338			143,200,000,000.00	20,000,000	682,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.06090			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.33000		112.20878		8.33000	112.18389			499,800,000,000.00	60,000,000	461,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.55500		36.13169		10.55500	36.12176			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36000		105.04213		7.36000	105.02138			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.23840			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.98430			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.78000		106.47865		7.78000	106.45656			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.40527			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	100.78035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.36859			0.00	500,000,000	500,000,000.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24791			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07178			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01523			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.64754			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.03802			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	100.83638			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.75740			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	87.94288			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.41903			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.43004			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.52963			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.44663			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.98206			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.39576			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.38132			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.38028			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.66328			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.60250			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.72500	107.22461		9.72500	110.52916			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.59217			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.76000	105.93365		9.76000	109.32956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.60250		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.43301		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.43528		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.32345		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.44885		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.50000	106.89638	8.50000	106.87221		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.95855		0.00		2,000,000,000	1,000,000,000.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.93410		0.00		3,000,000,000	1,500,000,000.00	
NED15	On 08/04/2024	Spot Bond	9.71000	105.91675	9.71000	108.99322		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	104.70938		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99809		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	11.72500	115.16311	11.72500	115.12746		0.00		0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	110.12179		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.47238		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.21000	167.45194	2.21000	167.42658		0.00		0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.37500	105.53272	8.37500	105.50920		0.00		0	0.00	
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.89697		0.00		0	0.00	
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.47771		0.00		0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.00500	106.72460	9.00500	106.69877		0.00		0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.26434		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.43187		0.00		0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.25034		0.00		0	0.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.25913		0.00		0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.25388		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10		On 22/05/2020	Spot Bond	9.20500	106.69824		9.20500	108.20869			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.25920			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.26439			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.26089			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.40500	106.67215		9.40500	106.64520			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.27147			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.26789			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.26964			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.33407			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.31288			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.27489			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.19000	117.50182		8.19000	117.47606			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.80500	123.97670		8.80500	123.94767			0.00	0	2,288,200,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	172.58589		2.10500	172.56024			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.32000	126.05361		9.32000	126.02225		46,972,800,000,000.00	5,040,000,000	4,920,000,000.00	
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.74295			0.00	0	0.00
NTC13		On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.68141			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32644			0.00	3,400,000,000	900,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.47817			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.93745			0.00	0	2,000,000,000.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.16649			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.16802			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.20767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.93218		100.00000	15.89358			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.43114		100.00000	41.33077			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.21000		105.01959		7.21000	104.99928			57,680,000,000,000.00	8,000,000,000	4,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.88502		100.00000	22.82958			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		64.21903		100.00000	64.06345			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.47290			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.78049			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.06174			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.92905			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.52258			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.42902			0.00	0	700,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.67001			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.28366			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.30500		104.35195		9.30500	104.27016			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.71244			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.73302			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.74228			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.76285			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.85123			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.87177			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.75261			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.58000		99.82005		6.58000	106.53873			4,392,939,598,684,000.00	67,619,999,800	67,777,999,800.00
R009P	On 15/09/2014	Spot Bond	6.24500		99.82920		6.24500	99.81215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	7.80000	42.14469	7.80000	42.13588			0.00	0	0.00
R157		On 15/09/2015	Spot Bond	6.60500	106.37987	6.61000	113.09283		1,629,895,422,626,500.00	60,771,449,300	60,551,730,400.00	
R158		On 15/09/2015	Spot Bond	6.46000	106.52883	6.46000	113.24760		2,392,633,270,112,000.00	70,376,667,200	89,176,667,200.00	
R158P		On 15/09/2015	Spot Bond	6.48000	93.65941	6.48000	93.64318		0.00	0	0.00	
R159		On 15/09/2016	Spot Bond	6.58000	112.57425	6.58000	119.29139		1,754,739,092,288,000.00	66,677,673,600	69,477,673,600.00	
R159P		On 15/09/2016	Spot Bond	6.41000	87.99387	6.41000	87.97879		0.00	0	0.00	
R186		On 21/12/2026	Spot Bond	8.10000	120.62030	7.98000	121.63953		3,706,636,505,280,000.00	61,313,148,800	33,104,459,300.00	
R187P		On 21/12/2026	Spot Bond	7.72000	39.41151	7.72000	39.40335		0.00	0	0.00	
R188P		On 21/12/2027	Spot Bond	7.64000	36.91253	7.64000	36.90497		0.00	0	0.00	
R197		On 07/12/2023	Spot Bond	1.71000	284.90971	1.70000	285.08484		54,618,910,272,000.00	31,940,883,200	19,555,145,400.00	
R201		On 21/12/2014	Spot Bond	5.87500	102.60783	5.87500	102.59160		843,789,372,625,000.00	43,623,723,000	57,305,081,800.00	
R202		On 07/12/2033	Spot Bond	1.76000	231.65457	1.76000	231.62230		233,219,675,392,000.00	32,511,179,200	53,453,456,500.00	
R2023		On 28/02/2023	Spot Bond	7.82500	99.64626	7.74000	100.14544		5,466,683,518,932,500.00	98,617,702,100	79,946,229,700.00	
R203		On 15/09/2017	Spot Bond	6.87500	103.48066	6.77500	107.85435		9,300,723,883,000,000.00	52,832,564,800	59,149,444,800.00	
R2030		On 31/01/2030	Spot Bond	8.42500	97.14034	8.42500	97.11856		7,641,462,797,230,000.00	06,998,551,600	03,900,651,600.00	
R2032		On 31/03/2032	Spot Bond	8.56500	100.32527	8.56500	100.69313		3,276,112,500,000,000.00	82,500,000,000	97,850,000,000.00	
R2037		On 31/01/2037	Spot Bond	8.65000	99.34346	8.65000	99.32060		2,381,413,407,660,000.00	75,307,908,400	89,521,466,500.00	
R204		On 21/12/2018	Spot Bond	7.17000	104.66473	7.08000	104.97920		7,877,596,314,126,000.00	98,688,467,800	75,439,440,600.00	
R2044		On 31/01/2044	Spot Bond	8.71500	101.21026	8.71500	101.18681		1,214,435,250,000,000.00	39,350,000,000	55,600,000,000.00	
R2048		On 28/02/2048	Spot Bond	8.71000	100.55117	8.71000	100.52750		3,673,955,991,082,000.00	21,808,954,200	22,062,655,400.00	
R207		On 15/01/2020	Spot Bond	7.42000	100.27057	7.32500	100.66405		3,530,773,881,572,000.00	75,845,536,600	74,816,496,200.00	
R208		On 31/03/2021	Spot Bond	7.60000	98.57442	7.50500	99.02720		6,638,647,205,120,000.00	73,506,211,200	34,342,245,100.00	
R209		On 31/03/2036	Spot Bond	8.68500	79.13436	8.57500	79.99140		7,724,452,888,183,500.00	89,401,599,100	36,332,814,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.71500	173.63718		1.71500	173.61323			38,069,500,542,500.00	22,197,959,500	25,604,204,800.00
R211	On 31/01/2017	Spot Bond	0.83000	130.83594		0.83000	130.82104			96,639,839,196,000.00	16,433,541,200	82,101,541,900.00
R212	On 31/01/2022	Spot Bond	1.59500	135.68146		1.57000	135.89105			321,487,237,896,000.00	01,559,396,800	00,383,238,900.00
R213	On 28/02/2031	Spot Bond	8.55000	86.52562		8.44000	87.37966			5,144,471,082,765,000.00	01,692,524,300	72,847,410,800.00
R214	On 28/02/2041	Spot Bond	8.64500	77.91307		8.64500	77.89486			3,109,256,979,682,500.00	16,397,568,500	89,738,956,900.00
R226C	On 15/09/2014	Spot Bond	5.84500	99.84012		5.84500	99.82416			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.64000	96.61503		6.64000	96.59789			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.48000	93.65941		6.48000	93.64318			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.40000	90.82752		6.40000	90.81197			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.41000	87.99387		6.41000	87.97879			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.88000	98.30548		5.88000	98.28992			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.55000	95.02148		6.55000	95.00475			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.42000	92.15806		6.42000	92.14215			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.40000	89.32281		6.40000	89.30744			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.46000	86.43785		6.46000	86.42284			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.75000	83.07946		6.75000	83.06439			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.80000	80.23920		6.80000	80.22455			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.08500	76.79441		7.08500	76.77980			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.06500	74.22856		7.06500	74.21448			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.04500	71.76231		7.04500	71.74874			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.03500	69.35595		7.03500	69.34285			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28500	66.06909		7.28500	66.05617			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26500	63.82456		7.26500	63.81211			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.42500	60.94516		7.42500	60.93302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C		On 21/12/2021	Spot Bond		7.39500	58.88766	7.39500	58.87598			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.36500	56.91610	7.36500	56.90485			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.33500	55.02648	7.33500	55.01565			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.29500	53.26018	7.29500	53.24975			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.25500	51.57051	7.25500	51.56046			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		7.92000	46.73897	7.92000	46.72905			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		7.88000	45.13702	7.88000	45.12749			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		7.84000	43.60679	7.84000	43.59763			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		7.80000	42.14469	7.80000	42.13588			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		7.76000	40.74733	7.76000	40.73885			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.72000	39.41151	7.72000	39.40335			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.68000	38.13420	7.68000	38.12634			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.64000	36.91253	7.64000	36.90497			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.30279			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.24112			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond		0.00000	100.00000	0.00000	101.31670			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond		0.00000	100.00000	0.00000	101.16910			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond		100.00000	16.45599	100.00000	16.41612			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond		100.00000	9.53421	100.00000	9.51111			0.00	0	0.00
RCSB3U		On 17/03/2017	Spot Bond		100.00000	20.66775	100.00000	20.61768			0.00	0	0.00
RDFB01		On 30/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.67773			0.00	1,500,000,000	400,000,000.00
RDFB02		On 11/03/2018	Spot Bond		0.00000	100.00000	0.00000	99.86152			0.00	0	0.00
RDFB03		On 22/03/2016	Spot Bond		0.00000	100.00000	0.00000	102.15269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26558			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.29552			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.97231			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.71702			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.97690			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.61132			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.90280			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.09608			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.90439			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.14456			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.91975			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.47375			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.01100			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.12551			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00986			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.00986			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.02851			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	102.26307			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.83506			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.14804		12.35000	103.11445			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.90850			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.87677		100.00000	13.84316			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.11228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.99592			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.75415			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.46969			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.51825			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.56184		100.00000	3.55312			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.52430		100.00000	15.48669			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	35.75784		100.00000	35.67121			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.01530		100.00000	12.98377			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	22.84562		100.00000	22.79027			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.78461			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.11706			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.80500	109.46708		8.80500	109.44132			176,100,000,000.00	20,000,000	769,800,000.00
RW23	On 10/12/2023	Spot Bond		8.99000	95.74433		8.99000	105.43181			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.59000	89.65737		9.59000	107.41229			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.99738			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.78000	109.11618		7.78000	109.09355			33,454,000,000,000.00	4,300,000,000	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.22796			0.00	0	1,000,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.82500	104.81563		8.82500	104.79091			238,275,000,000,000.00	27,000,000,000	13,500,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.99842			0.00	400,000,000	400,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	103.07228			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.78468			0.00	800,000,000	455,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.93821			0.00	0	1,050,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.92141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.11000	104.43349		7.11000	104.41367			15,215,400,000,000.00	2,140,000,000	1,068,100,000.00
SBK9	On 10/04/2018	Spot Bond	8.58000	102.83607		8.58000	102.81246			40,497,600,000,000.00	4,720,000,000	2,365,300,000.00
SBN27	On 15/09/2015	Spot Bond	7.92000	105.04328		7.92000	111.75546			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.93000	105.03321		7.93000	111.74534			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.71000	105.25501		7.71000	111.96813			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.17500	99.97810		8.17500	104.07147			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.85500	105.10875		7.85500	111.82121			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.94000	105.02315		7.94000	111.73523			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54726			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.79362			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29726			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.82500	106.89597		7.82500	106.87368			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42539			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45596			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.49872			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.65500	109.74708		8.65500	109.72167			0.00	0	47,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.63000	105.96721		9.63000	105.94013			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.44709			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61599			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.44929			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.65686			0.00	9,000,000,000	4,500,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.18000	105.14118		8.18000	105.11827			1,145,200,000,000.00	140,000,000	1,932,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.40293		100.00000	13.37343			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.28000	105.70642		9.28000	105.68037			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.96812			0.00	400,000,000	400,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.79000		101.61219		8.79000	101.58830			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.68000		98.78649		8.68000	98.76369			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.85328			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.63000		131.18895		9.63000	103.34249			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.20500		99.46130		9.20500	99.43698		2,025,100,000,000.00		220,000,000	14,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.63000		108.22197		7.63000	108.19995			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23000		128.55496		2.23000	273.98424			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.47500		102.65424		1.47500	128.86832			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.78000			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	101.02722			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.37518		100.00000	16.33551			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.74781		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.10000		113.24091		2.10000	127.01022			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.74597		6.50000	102.72802			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.73946			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.34698			0.00	2,300,000,000	600,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.40310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.80500	101.46922		8.80500	101.44532			176,100,000,000.00	20,000,000	267,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67696			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.41427			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.46132			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32667			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.98676		100.00000	13.95288			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84140			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	55.81068		100.00000	55.63644			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59989			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	24.73199		100.00000	24.67208			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	27.75863		100.00000	27.67197			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	20.86327		100.00000	20.79813			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.11500	101.87599		9.11500	101.39070			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48932			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.53731			0.00	0	7,960,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.83000	103.74536		7.83000	103.72371			27,248,400,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.68000	100.60982		8.68000	100.52955			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.12500	104.22616		8.12500	104.20360			31,200,000,000,000.00	3,840,000,000	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.28071			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55161			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.28265			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72395			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.87500	104.70353		7.87500	104.68143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04312			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.28935			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.97742			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.05500	98.80795		9.05500	98.78404			25,897,300,000,000.00	2,860,000,000	1,459,800,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01644			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51947			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.86417			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.11300	91.41596		9.11300	91.39370				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.50500	94.21078		8.50500	94.18934			21,262,500,000,000.00	2,500,000,000	2,500,000,000.00	
SSN006	On 21/12/2014	Spot Bond	7.12000	102.24099		7.12000	102.22146				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.58500	95.36964		8.58500	95.34785				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.64290			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.95500	100.56039		7.95500	104.65446				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000	108.71978		2.40000	109.11735				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.03000	101.53497		8.03000	101.51314				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24190			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.40000	110.06982		9.40000	110.04220				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.03612			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.55778			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.67000	78.30359		9.67000	78.28316				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.93360			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.94427			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91790			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90164			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.80306			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.20669			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98331			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.19610		0.00000	99.89395			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88243			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91558			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.81855			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.71078			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.69279			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.19539			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.77772			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.69175			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.60812			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.62122			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.88747			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.56957			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.48481			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.56961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1160	On 06/10/2014	Spot Bond	100.00000		92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.92000		104.81502	6.92000	104.79553				3,875,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.59000		106.76554	8.59000	106.74101				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		89.22161	100.00000	89.00714				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		38.02645	100.00000	37.93432				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.88117				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.56230				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.03628				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.25556				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.35847				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.43113				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000	0.00000	99.14079				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000	0.00000	98.63302				0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000	0.00000	98.44439				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.69137				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.83000		102.41240	7.83000	102.39103				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.93342				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.95924				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.02794	7.83000	101.00686				0.00	0	2,600,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.91921				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.95149				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.96351				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.91921				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.95149			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.73585		7.16000	100.92181			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01469			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00954			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.13316			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.11644			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.61961			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.56224			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91792			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95924			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.14426		8.73000	101.07383			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.91405			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95149			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.55000		97.42358		8.55000	99.87481			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.90630			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.95149			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01727			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00309			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.99794			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.13059			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.12544			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.08040			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.53034			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.53545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.50992			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.96592			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.50523		101.06155	6.48933			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.91405			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.04738			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.03017			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.08169			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.62471			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29198			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.94637			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95941			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.94637			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.95941			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.96592			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.93855			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95941			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03106			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.03106			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.03106			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.13520			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.16122			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12869			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.68024			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.66729			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.36000		106.99236		7.36000	106.97123			147,200,000,000.00	20,000,000	1,272,100,000.00
TL20	On 22/02/2020	Spot Bond	9.32500		89.38544		9.32500	89.33361			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.61500		107.39972		7.61500	107.37792			804,753,200,000,000.00	05,680,000,000	66,151,100,000.00
TN20	On 17/09/2020	Spot Bond	8.87500		112.36678		8.87500	112.34026			324,295,009,850,000.00	36,540,282,800	15,667,482,800.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.76833		100.00000	0.76593			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.06000		114.23578		9.06000	114.20828			121,041,600,000,000.00	13,360,000,000	6,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.32000		101.64913		9.32000	101.62397			307,560,000,000,000.00	33,000,000,000	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.38000		99.14304		9.38000	99.11834			215,740,000,000,000.00	23,000,000,000	12,640,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.38322			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.34987			0.00	3,000,000,000	1,560,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.40410			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.41441			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.41542			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.46601			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.57085			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.40429			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.27585			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.11545			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.13956			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.98105			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.04992			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.13841		10.00000	100.11071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	100.13496		9.75000	100.10795			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.13430		100.00000	10.10730			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.74451			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.85620			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.91824			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.93065			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.27788			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	103.04571			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.80915		100.00000	12.75282			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.55671			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.88020			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.67258			0.00	0	13,200,000,000.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.68740			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.04834			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.20031			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.60701			0.00	0	1,800,000,000.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.76060			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.40814			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.17264			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.28547			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.93996			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.23151			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.95575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.82401			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.26535			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.11216			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.79846			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.46252			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	100.00000	50.19026	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.69914	100.00000	12.66838				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	80.00247	100.00000	79.67051				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.76784				0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.75077				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.71895				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.70295				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.65048				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.35282				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.28164				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.24621				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.80065				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.27498				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.72930				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.24813				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.90500	108.79417	8.90500	108.76799				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	101.19269				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.15804			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.52926			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.54664			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.54743			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27497			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.31103			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.97000		112.18802		6.97000	112.16714		139,400,000,000,000.00	20,000,000,000	10,110,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.32000		239.57215		1.32000	239.54170			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.78000		103.97898		6.78000	103.96015			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27500		106.62567		7.27500	106.60497		59,655,000,000,000.00	8,200,000,000	4,790,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.63500		107.75821		7.63500	107.73627			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95000		107.18106		7.95000	107.15836			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.04500		107.31197		8.04500	107.28898		40,225,000,000,000.00	5,000,000,000	2,570,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.41000		94.97021		6.41000	94.95392			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.34000		93.24690		6.34000	93.23100			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.89000		98.63121		5.89000	98.61552			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.41000		94.95392		6.41000	94.93765			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.02500		70.47498		7.02500	70.46176			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		45.90465		100.00000	45.81756			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		24.29791		100.00000	24.25181			0.00	0	0.00
Total for j-Bonds :											1.44e+017	16,872,092,000	01 462 133 600.00
Grand Total:											1.44e+017	16,872,179,686	01 465 848 562.00