



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 13/06/2014	Foreign Exchange Future		10.77810	10.77810		10.69780	10.69780		11.64	4,999,777,362.30	463,883	0.00
\$ / R	On 17/06/2014	Any day expiry		10.75990	10.75990		10.69780	10.69780		12.33	0.00	0	0.00
\$ / R	On 17/06/2014	Any day expiry	10.36	Call	400.44100	0.40044	340.41850	0.34042	400.441	15.41	0.00	0	10,000.00
\$ / R	On 17/06/2014	Any day expiry	10.47	Put	2.33860	0.00234	8.18550	0.00819	2.339	14.54	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Put	4.38250	0.00438	13.34960	0.01335	4.383	14.14	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.52	Call	244.28250	0.24428	191.14960	0.19115	244.283	14.14	0.00	0	2,500.00
\$ / R	On 17/06/2014	Any day expiry	10.55	Put	6.30140	0.00630	17.71140	0.01771	6.301	13.91	0.00	0	5,000.00
\$ / R	On 17/06/2014	Any day expiry	10.73	Call	72.24850	0.07225	48.64870	0.04865	72.249	12.49	0.00	0	1,500.00
\$ / R	On 17/06/2014	Any day expiry	10.75	Call	60.46740	0.06047	41.97390	0.04197	60.467	12.33	0.00	0	7,000.00
\$ / R	On 18/06/2014	Any day expiry		10.75990	10.75990		10.69310	10.69310		12.61	0.00	0	0.00
\$ / R	On 18/06/2014	Any day expiry	10.47	Put	4.47150	0.00447	12.75130	0.01275	4.471	14.77	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Call	247.39680	0.24740	192.36440	0.19236	247.397	14.38	0.00	0	2,500.00
\$ / R	On 18/06/2014	Any day expiry	10.52	Put	7.49680	0.00750	19.26440	0.01926	7.497	14.38	0.00	0	2,500.00
\$ / R	On 19/06/2014	Any day expiry		10.75990	10.75990		10.69470	10.69470		12.76	0.00	0	0.00
\$ / R	On 20/06/2014	Any day expiry		10.76160	10.76160		10.69640	10.69640		12.89	227,394,300.00	21,000	51,000.00
\$ / R	On 20/06/2014	Any day expiry	10.60	Call	187.59160	0.18759	140.82680	0.14083	187.592	14.05	0.00	0	5,000.00
\$ / R	On 20/06/2014	Any day expiry	10.65	Put	36.98720	0.03699	60.99150	0.06099	36.987	13.67	0.00	0	20,000.00
\$ / R	On 20/06/2014	Any day expiry	10.70	Call	113.32530	0.11333	78.46110	0.07846	113.325	13.28	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 20/06/2014	Any day expiry	10.75	Call	82.54400	0.08254	58.66810	0.05867	82.544	12.89	1,470,000.00	20,000	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Call	65.16420	0.06516	0.00000	0.00000	65.164	13.19	2,782,500.00	35,000	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.79	Put	93.56420	0.09356	0.00000	0.00000	93.564	13.19	2,782,500.00	35,000	35,000.00
\$ / R	On 20/06/2014	Any day expiry	10.80	Call	61.31530	0.06132	43.23360	0.04323	61.315	13.27	0.00	0	5,000.00
\$ / R	On 24/06/2014	Any day expiry			10.76820	10.76820	10.70300	10.70300		12.02	0.00	0	0.00
\$ / R	On 24/06/2014	Any day expiry	10.74	Put	76.55940	0.07656	114.09770	0.11410	76.559	12.08	0.00	0	3,000.00
\$ / R	On 25/06/2014	Any day expiry			10.76990	10.76990	10.70470	10.70470		12.02	0.00	0	0.00
\$ / R	On 25/06/2014	Any day expiry	10.44	Put	12.81940	0.01282	21.12650	0.02113	12.819	13.57	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Call	333.62770	0.33363	277.23980	0.27724	333.628	13.52	0.00	0	5,000.00
\$ / R	On 25/06/2014	Any day expiry	10.45	Put	13.72770	0.01373	22.53980	0.02254	13.728	13.52	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Call	254.78530	0.25479	204.06200	0.20406	254.785	13.07	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.54	Put	24.88530	0.02489	39.36200	0.03936	24.885	13.07	0.00	0	10,000.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Call	246.41930	0.24642	196.45560	0.19646	246.419	13.02	0.00	0	2,500.00
\$ / R	On 25/06/2014	Any day expiry	10.55	Put	26.51930	0.02652	41.75560	0.04176	26.519	13.02	0.00	0	2,500.00
\$ / R	On 26/06/2014	Any day expiry			10.77160	10.77160	10.70640	10.70640		12.00	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry			10.77330	10.77330	10.70810	10.70810		12.00	0.00	0	0.00
\$ / R	On 27/06/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.03	0.00	0	4,700.00
\$ / R	On 27/06/2014	Any day expiry	10.82	Call	82.81800	0.08282	62.30370	0.06230	82.818	12.39	0.00	0	4,700.00
\$ / R	On 30/06/2014	Any day expiry			10.77850	10.77850	10.71330	10.71330		11.62	0.00	0	201.00
\$ / R	On 30/06/2014	Any day expiry	10.80	Put	121.56560	0.12157	163.89220	0.16389	121.566	11.89	0.00	0	500.00
\$ / R	On 30/06/2014	Any day expiry	12.40	Call	0.21330	0.00021	0.20420	0.00020	0.213	21.71	0.00	0	500.00
\$ / R	On 08/07/2014	Any day expiry			10.79240	10.79240	10.72700	10.72700		11.62	0.00	0	0.00
\$ / R	On 08/07/2014	Any day expiry	10.60	Call	246.29400	0.24629	202.05400	0.20205	246.294	11.44	0.00	0	10,000.00
\$ / R	On 08/07/2014	Any day expiry	10.80	Call	127.16150	0.12716	102.49990	0.10250	127.161	11.62	0.00	0	10,000.00
\$ / R	On 10/07/2014	Any day expiry			10.79580	10.79580	10.73050	10.73050		11.63	0.00	0	0.00
\$ / R	On 10/07/2014	Any day expiry	10.74	Call	164.63800	0.16464	132.18000	0.13218	164.638	11.55	0.00	0	250.00
\$ / R	On 14/07/2014	Any day expiry			10.80280	10.80280	10.82690	10.82690		11.48	0.00	0	0.00
\$ / R	On 14/07/2014	Any day expiry	10.50	Call	336.09950	0.33610	0.00000	0.00000	336.099	10.78	1,048,590.00	3,000	1,500.00
\$ / R	On 14/07/2014	Any day expiry	10.90	Call	107.73160	0.10773	0.00000	0.00000	107.732	12.00	216,570.00	2,000	1,000.00
\$ / R	On 28/07/2014	Any day expiry			10.82740	10.82740	10.76190	10.76190		11.46	0.00	0	348.00
\$ / R	On 28/07/2014	Any day expiry	8.30	Put	0.01090	0.00001	0.01340	0.00001	0.011	19.88	0.00	0	4,700.00
\$ / R	On 28/07/2014	Any day expiry	10.82	Call	178.90010	0.17890	152.06790	0.15207	178.900	11.55	0.00	0	4,700.00
\$ / R	On 29/07/2014	Any day expiry			10.82910	10.82910	10.76360	10.76360		11.49	0.00	0	4,872.00
\$ / R	On 29/07/2014	Any day expiry	10.80	Put	161.73490	0.16173	199.11220	0.19911	161.735	11.49	0.00	0	500.00
\$ / R	On 29/07/2014	Any day expiry	12.62	Call	1.62770	0.00163	1.36720	0.00137	1.628	17.50	0.00	0	500.00
\$ / R	On 08/08/2014	Any day expiry			10.84680	10.84680	10.78120	10.78120		11.70	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	252.29020	0.25229	217.48720	0.21749	252.290	11.52	0.00	0	250.00
\$ / R	On 22/08/2014	Any day expiry			10.87170	10.87170	10.80590	10.80590		11.69	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	37.03210	0.03703	47.98320	0.04798	37.032	10.93	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	28.92210	0.02892	25.94360	0.02594	28.922	16.72	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry			10.88060	10.88060	10.81480	10.81480		11.83	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	190.26920	0.19027	221.81210	0.22181	190.269	11.65	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	11.96120	0.01196	11.06880	0.01107	11.961	19.31	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry			10.88240	10.88240	10.81660	10.81660		11.82	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.10670	0.00011	0.13320	0.00013	0.107	18.09	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	202.90700	0.20291	179.73000	0.17973	202.907	12.06	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.90210	10.90210	10.83620	10.83620		11.79	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	332.33960	0.33234	295.89920	0.29590	332.340	11.52	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			10.91470		10.91470		10.84870	10.84870		11.79	1,685,600,779.80	154,434	687,718.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.90430		0.00090		1.07770	0.00108	0.904	15.86	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	1.06520		0.00107		1.26530	0.00127	1.065	15.52	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	1.11000		0.00111		1.31750	0.00132	1.110	15.43	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	1.36540		0.00137		1.61450	0.00161	1.365	15.01	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	7.66140		0.00766		9.31460	0.00931	7.661	11.68	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	16.79400		0.01679		20.80930	0.02081	16.794	11.34	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	23.73680		0.02374		29.23200	0.02923	23.737	11.21	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	31.98670		0.03199		39.15410	0.03915	31.987	11.10	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	33.03940		0.03304		40.41390	0.04041	33.039	11.09	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	34.12150		0.03412		41.70750	0.04171	34.122	11.07	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	36.37650		0.03638		44.40030	0.04440	36.377	11.05	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	38.75670		0.03876		47.23560	0.04724	38.757	11.02	0.00	0	10,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	45.28920		0.04529		54.99360	0.05499	45.289	10.96	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	58.89730		0.05890		73.15780	0.07316	58.897	10.95	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	577.97760		0.57798		526.97610	0.52698	577.978	10.98	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	83.08690		0.08309		101.18670	0.10119	83.087	11.11	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	503.33100		0.50333		456.23600	0.45624	503.331	11.14	0.00	0	11,362.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	88.63100		0.08863		107.53600	0.10754	88.631	11.14	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	496.19340		0.49619		449.50780	0.44951	496.193	11.16	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	94.41900		0.09442		114.14170	0.11414	94.419	11.17	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	103.56420		0.10356		124.53100	0.12453	103.564	11.22	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	454.67670		0.45468		410.48120	0.41048	454.677	11.25	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	109.97670		0.10998		131.78120	0.13178	109.977	11.25	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	116.64070		0.11664		139.29160	0.13929	116.641	11.28	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	434.76730		0.43477		391.84360	0.39184	434.767	11.30	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	120.06730		0.12007		143.14360	0.14314	120.067	11.30	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	138.17010		0.13817		163.38880	0.16339	138.170	11.38	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	390.56340		0.39056		350.64540	0.35065	390.563	11.41	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	162.02980		0.16203		189.84210	0.18984	162.030	11.48	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	216.75760		0.21676		249.71550	0.24972	216.758	11.67	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	296.43700		0.29644		263.81730	0.26382	296.437	11.69	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	255.44660		0.25545		228.78560	0.22879	255.447	11.90	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	229.10350		0.22910		205.08190	0.20508	229.103	12.16	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	314.40350		0.31440		356.38190	0.35638	314.403	12.16	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	193.14580		0.19315		172.84680	0.17285	193.146	12.56	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	133.83840		0.13384		119.95650	0.11996	133.838	13.45	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	124.18790		0.12419		111.37500	0.11137	124.188	13.64	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	112.07710		0.11208		100.85190	0.10085	112.077	13.90	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	108.94870		0.10895		98.06620	0.09807	108.949	13.98	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	107.42450		0.10742		96.70980	0.09671	107.425	14.02	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	692.72450		0.69272		748.00980	0.74801	692.724	14.02	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	105.92570		0.10593		95.37450	0.09537	105.926	14.06	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	67.33420		0.06733		0.00000	0.00000	67.334	15.43	730,576.07	10,850	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	56.03180		0.05603		50.67490	0.05067	56.032	16.03	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,141.33180		1.14133		1,201.97490	1.20197	1,141.332	16.03	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	40.17020		0.04017		36.51350	0.03651	40.170	17.00	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	36.59550		0.03660		33.31730	0.03332	36.596	17.28	0.00	0	23,934.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	34.96270	0.03496	31.85540	0.03186	34.963	17.42	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	33.05240	0.03305	30.14540	0.03015	33.052	17.60	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	23.83620	0.02384	21.87690	0.02188	23.836	18.71	775,868.31	32,550	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.92760	10.92760	10.86160	10.86160		11.83	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	94.01250	0.09401	113.16700	0.11317	94.013	11.22	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	105.93570	0.10594	126.68030	0.12668	105.936	11.28	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.93510	10.93510	10.86900	10.86900		12.05	0.00	0	162.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	211.68220	0.21168	243.17910	0.24318	211.682	11.78	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	22.65560	0.02266	20.82300	0.02082	22.656	19.71	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.94080	10.94080	10.87460	10.87460		12.03	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.53450	0.00053	0.68700	0.00069	0.535	17.65	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	277.26440	0.27726	250.57740	0.25058	277.264	12.07	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.95770	10.95770	10.89140	10.89140		12.11	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	409.94610	0.40995	372.08680	0.37209	409.946	11.76	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.99730	10.99730	10.93050	10.93050		12.33	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	1.17410	0.00117	1.57940	0.00158	1.174	17.14	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	230.95620	0.23096	260.26940	0.26027	230.956	11.97	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	245.42920	0.24543	224.28240	0.22428	245.429	13.11	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	38.09310	0.03809	36.82770	0.03683	38.093	20.06	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.00860	11.00860	10.94170	10.94170		12.33	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	54.19280	0.05419	62.18430	0.06218	54.193	11.70	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	125.64090	0.12564	115.50670	0.11551	125.641	15.19	0.00	0	3,882.00
\$ / R	On 25/11/2014	Any day expiry			11.04820	11.04820	10.98080	10.98080		12.48	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	242.00610	0.24201	270.90210	0.27090	242.006	12.03	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	52.23910	0.05224	49.05820	0.04906	52.239	20.90	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.05380	11.05380	10.98640	10.98640		12.49	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	2.13000	0.00213	3.05520	0.00306	2.130	16.83	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	303.92160	0.30392	280.09650	0.28010	303.922	13.07	0.00	0	5,000.00
\$ / R	On 11/12/2014	Any day expiry			11.07830	11.07830	11.01060	11.01060		12.48	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.08020	11.08020	11.01240	11.01240		12.61	377,856,980.40	34,102	105,567.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	9.19590	0.00920	12.74050	0.01274	9.196	14.21	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	17.89830	0.01790	21.97070	0.02197	17.898	13.39	0.00	0	13,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	33.55070	0.03355	37.48270	0.03748	33.551	12.58	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	40.21400	0.04021	43.91030	0.04391	40.214	12.35	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	49.86370	0.04986	56.36530	0.05637	49.864	12.06	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,042.11050	1.04211	981.97080	0.98197	1,042.111	11.98	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	61.91050	0.06191	69.57080	0.06957	61.911	11.98	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	873.42190	0.87342	816.05640	0.81606	873.422	11.80	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	100.79930	0.10080	111.86610	0.11187	100.799	11.76	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	102.76950	0.10277	113.99740	0.11400	102.770	11.75	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	104.77010	0.10477	116.16100	0.11616	104.770	11.74	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	108.86200	0.10886	120.58590	0.12059	108.862	11.72	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	121.90050	0.12190	134.66680	0.13467	121.900	11.67	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	124.18670	0.12419	137.13360	0.13713	124.187	11.66	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	136.13230	0.13613	153.52230	0.15352	136.132	11.62	0.00	0	22,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	148.94960	0.14895	171.07800	0.17108	148.950	11.57	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	177.31060	0.17731	201.60610	0.20161	177.311	11.72	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	204.64410	0.20464	230.78350	0.23078	204.644	11.86	0.00	0	1,902.00

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	10.73	Call	567.26380	0.56726	526.38500	0.52639	567.264	11.91	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	561.49670	0.56150	520.87810	0.52088	561.497	11.93	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	256.84960	0.25685	286.08110	0.28608	256.850	12.08	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	495.93370	0.49593	458.36730	0.45837	495.934	12.16	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	310.52270	0.31052	342.48120	0.34248	310.523	12.29	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	347.48010	0.34748	381.10950	0.38111	347.480	12.42	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	403.90190	0.40390	443.17540	0.44318	403.902	12.61	0.00	0	4,955.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	467.35960	0.46736	509.11390	0.50911	467.360	12.90	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.55	Call	246.93160	0.24693	228.05320	0.22805	246.932	13.90	0.00	0	300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	164.31390	0.16431	152.29640	0.15230	164.314	15.21	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	162.91160	0.16291	151.00870	0.15101	162.912	15.23	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	150.96800	0.15097	140.05020	0.14005	150.968	15.50	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	129.16180	0.12916	119.78480	0.11978	129.162	16.05	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	128.12580	0.12813	118.82840	0.11883	128.126	16.07	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	76.95880	0.07696	71.66000	0.07166	76.959	18.07	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	74.03280	0.07403	68.96170	0.06896	74.033	18.24	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	66.20640	0.06621	62.83600	0.06284	66.206	18.75	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	65.41740	0.06542	62.64330	0.06264	65.417	18.81	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	43.40590	0.04341	35.73340	0.03573	43.406	24.71	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.08580	11.08580	11.01800	11.01800		12.59	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	248.01420	0.24801	276.93490	0.27693	248.014	12.03	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	63.32630	0.06333	61.17150	0.06117	63.326	21.39	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.10150	11.10150	11.03360	11.03360		12.60	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	2.77430	0.00277	4.22040	0.00422	2.774	16.41	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	369.07860	0.36908	342.10220	0.34210	369.079	12.88	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.17380	11.17380	11.10470	11.10470		12.80	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	4.04780	0.00405	6.16590	0.00617	4.048	16.08	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	261.06070	0.26106	287.67020	0.28767	261.061	12.16	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	443.71130	0.44371	412.72950	0.41273	443.711	12.92	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	89.19760	0.08920	84.64220	0.08464	89.198	22.61	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.23000	11.23000	11.16010	11.16010		13.00	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	266.94920	0.26695	292.47690	0.29248	266.949	12.20	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	104.73010	0.10473	99.46880	0.09947	104.730	22.92	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.23200	11.23200	11.16210	11.16210		13.04	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	5.63230	0.00563	8.36740	0.00837	5.632	16.05	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	524.15580	0.52416	487.93340	0.48793	524.156	12.85	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.26820	11.26820	11.19760	11.19760		13.05	0.00	0	23,025.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	87.72050	0.08772	94.57280	0.09457	87.720	12.16	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	126.63400	0.12663	138.68270	0.13868	126.634	12.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	172.04340	0.17204	187.60350	0.18760	172.043	12.03	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	248.23650	0.24824	272.31280	0.27231	248.237	12.10	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	265.01180	0.26501	0.00000	0.00000	265.012	12.18	294,693.12	1,112	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	314.29120	0.31429	341.89340	0.34189	314.291	12.38	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	300.81750	0.30082	279.79460	0.27979	300.818	14.80	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	203.56180	0.20356	188.68630	0.18869	203.562	16.25	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	157.95310	0.15795	146.21570	0.14622	157.953	17.27	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	118.98310	0.11898	111.27280	0.11127	118.983	21.32	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.29110	11.29110	11.22040	11.22040		13.17	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	270.95170	0.27095	297.57790	0.29758	270.952	12.21	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	113.08670	0.11309	96.99580	0.09700	113.087	23.21	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.35850	11.35850	11.28690	11.28690		13.29	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	274.93020	0.27493	300.47490	0.30047	274.930	12.25	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	115.95840	0.11596	105.54090	0.10554	115.958	22.92	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.41960	11.41960	11.34720	11.34720		13.39	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	280.78200	0.28078	303.14600	0.30315	280.782	12.36	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	112.14000	0.11214	104.49030	0.10449	112.140	22.59	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.45960	11.45960	11.38670	11.38670		13.47	9,740,660.00	850	5,486.00
\$ / R	On 26/06/2015	Any day expiry			11.48250	11.48250	11.40990	11.40990		13.61	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	288.73280	0.28873	310.27790	0.31028	288.733	12.52	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	111.07580	0.11108	96.72810	0.09673	111.076	22.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.55120	11.55120	11.47980	11.47980		13.80	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	296.33860	0.29634	319.70870	0.31971	296.339	12.66	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	113.66790	0.11367	103.83060	0.10383	113.668	22.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.61160	11.61160	11.54130	11.54130		13.95	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	303.08920	0.30309	324.45590	0.32446	303.089	12.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	112.44820	0.11245	99.30490	0.09930	112.448	22.21	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.64910	11.64910	11.57940	11.57940		14.06	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry			11.67820	11.67820	11.60910	11.60910		14.11	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	309.49910	0.30950	329.43150	0.32943	309.499	12.91	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	110.67990	0.11068	102.47230	0.10247	110.680	21.87	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.74070	11.74070	11.67260	11.67260		14.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	313.27450	0.31327	333.66060	0.33366	313.275	12.97	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	121.67090	0.12167	107.52920	0.10753	121.671	21.89	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.79900	11.79900	11.73190	11.73190		14.37	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	317.19830	0.31720	336.23430	0.33623	317.198	13.04	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	110.33730	0.11034	100.05930	0.10006	110.337	21.71	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.83860	11.83860	11.77220	11.77220		14.44	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,231.45970	1.23146	0.00000	0.00000	1,231.460	13.22	615,729.85	500	500.00
\$ / R	On 21/12/2015	Any day expiry			11.85310	11.85310	11.78700	11.78700		14.45	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	319.16460	0.31916	338.41050	0.33841	319.165	13.07	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	102.09650	0.10210	92.32730	0.09233	102.096	21.55	0.00	0	300.00
\$ / R MAXI	On 13/06/2014	Foreign Exchange Future			10.77810	10.77810	10.69780	10.69780		11.64	2,694,525.00	250	0.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.91470	10.91470	10.84870	10.84870		11.78	8,186,025.00	750	1,189.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.08020	11.08020	11.01240	11.01240		12.34	0.00	0	31.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	57,450.63390	0.57451	53,193.81010	0.53194	57,450.634	11.94	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.26820	11.26820	11.19760	11.19760		12.69	0.00	0	0.00
£ / R	On 13/06/2014	Foreign Exchange Future			18.27680	18.27680	18.01070	18.01070		11.50	166,154,388.80	9,091	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.49240	18.49240	18.25220	18.25220		11.46	4,937,470.80	267	39,691.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	20.54930	0.02055	26.41020	0.02641	20.549	13.11	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	52.21600	0.05222	70.30220	0.07030	52.216	11.42	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	64.55120	0.06455	86.99210	0.08699	64.551	11.08	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	102.80120	0.10280	163.00050	0.16300	102.801	10.57	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	18.56	Call	401.12360	0.40112	309.55370	0.30955	401.124	11.58	4,492,584.32	11,200	0.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	257.35120	0.25735	196.77740	0.19678	257.351	12.43	0.00	0	2,750.00

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	19.44	Call	168.88990		0.16889		124.25810	0.12426	168.890	13.24	3,580,465.88	21,200	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	127.78710		0.12779		93.10430	0.09310	127.787	13.58	3,833,613.00	30,000	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.75250		18.75250		18.51260	18.51260		12.19	0.00	0	7,051.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	509.93900		0.50994		623.36200	0.62336	509.939	11.97	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.88180		18.88180		18.64240	18.64240		12.60	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	412.45990		0.41246		510.12610	0.51013	412.460	11.97	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	539.28580		0.53929		651.59760	0.65160	539.286	12.23	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	604.55080		0.60455		723.44010	0.72344	604.551	12.35	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	237.16140		0.23716		198.81460	0.19881	237.161	15.27	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	164.83210		0.16483		137.86040	0.13786	164.832	15.83	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	163.05260		0.16305		136.36330	0.13636	163.053	15.85	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			19.04030		19.04030		18.80140	18.80140		12.89	3,236,851.00	170	170.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.32740		19.32740		19.09090	19.09090		12.86	0.00	0	0.00
¥ / R	On 13/06/2014	Foreign Exchange Future			0.10565		0.10565		0.10504	0.10504		11.68	20,601.75	195	0.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10701		0.10701		0.10658	0.10658		13.16	2,675.15	25	2,775.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10870		0.10870		0.10825	0.10825		15.35	78,804.60	725	13,484.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.11064		0.11064		0.11017	0.11017		15.25	0.00	0	50.00
€ / R	On 13/06/2014	Foreign Exchange Future			14.59660		14.59660		14.49840	14.49840		11.68	548,627,807.60	37,586	0.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.77300		14.77300		14.70670	14.70670		11.66	356,767,950.00	24,150	70,052.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	21.89160		0.02189		24.32960	0.02433	21.892	11.21	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	49.16240		0.04916		54.10570	0.05411	49.162	11.01	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	70.19120		0.07019		78.59980	0.07860	70.191	10.91	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	145.98230		0.14598		161.18840	0.16119	145.982	11.21	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	155.74270		0.15574		171.72850	0.17173	155.743	11.24	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	112.14190		0.11214		98.86230	0.09886	112.142	13.83	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	56.14320		0.05614		49.28670	0.04929	56.143	15.38	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			15.00320		15.00320		14.93400	14.93400		12.30	0.00	0	12,482.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	57.06470		0.05706		61.13960	0.06114	57.065	11.76	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	86.37980		0.08638		92.19990	0.09220	86.380	11.66	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	188.73450		0.18873		172.55100	0.17255	188.735	14.49	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			15.26630		15.26630		15.19270	15.19270		12.61	1,526,630.00	100	2,525.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.53720		15.53720		15.45920	15.45920		13.02	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			491.70200		491.70200		493.96800	493.96800			0.00	0	0.00
AL12	On 06/11/2014	Index Future			499.10100		499.10100		501.40900	501.40900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			506.85400		506.85400		509.19400	509.19400			0.00	0	0.00
AL37	On 07/08/2014	Index Future			422.92000		422.92000		423.49100	423.49100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			429.28400		429.28400		429.87100	429.87100			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			495.83000		495.83000		496.84500	496.84500			0.00	0	1.00
AL7T	On 06/11/2014	Index Future			503.29100		503.29100		504.32900	504.32900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			451.01100		451.01100		452.25900	452.25900			0.00	0	646.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/11/2014	Index Future			457.79800		457.79800		459.07100	459.07100			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			464.91000		464.91000		466.19900	466.19900			0.00	0	0.00
AU\$ / R	On 13/06/2014	Foreign Exchange Future			10.12170		10.12170		10.08040	10.08040		10.96	33,685,017.60	3,328	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.18150		10.18150		10.16000	10.16000		11.25	3,288,624.50	323	11,515.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.27310		10.27310		10.25070	10.25070		11.08	2,064,893.10	201	4,651.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	58.93340		0.05893		66.33790	0.06634	58.933	11.24	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	130.02170		0.13002		0.00000	0.00000	130.022	11.00	26,134.36	201	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	440.15340		0.44015		433.66240	0.43366	440.153	11.05	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	168.63250		0.16863		168.71150	0.16871	168.633	12.08	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	157.68730		0.15769		0.00000	0.00000	157.687	12.19	31,695.15	201	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.38000		10.38000		10.35570	10.35570		11.64	259,500.00	25	100.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.49050		10.49050		10.46460	10.46460		11.93	0.00	0	0.00
CAD/ R	On 13/06/2014	Foreign Exchange Future			9.92550		9.92550		9.85710	9.85710		11.27	0.00	0	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			10.02000		10.02000		9.97460	9.97460		10.79	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.15020		10.15020		10.10350	10.10350		11.61	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			85.74000		85.74000		-66.28960	-66.28960			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			811.55000		811.55000		765.80380	765.80380			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			896.56860		896.56860		848.95360	848.95360			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			15.25950		15.25950		-34.58250	-34.58250			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			754.75970		754.75970		708.82850	708.82850			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			120.00800		120.00800		106.96110	106.96110			0.00	0	5,000.00
CF CANDO CAFS	On 25/06/2014	Can-Do Future			170.26060		170.26060		130.23730	130.23730			0.00	0	5,000.00
CF CANDO CAFT	On 17/06/2014	Can-Do Future			53.82980		53.82980		33.31170	33.31170			0.00	0	10,000.00
CHF / R	On 13/06/2014	Foreign Exchange Future			11.98690		11.98690		11.90720	11.90720		11.91	2,792,947.70	233	0.00
CHF / R	On 15/09/2014	Foreign Exchange Future			12.13430		12.13430		12.08450	12.08450		12.03	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future			12.32980		12.32980		12.27850	12.27850		12.60	0.00	0	887.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.55400		12.55400		12.49990	12.49990		13.24	941,550.00	75	175.00
CNH / R	On 13/06/2014	Foreign Exchange Future			1.73520		1.73520		1.72110	1.72110		11.00	0.00	0	0.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74770		1.74770		1.73660	1.73660		11.59	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.76800		1.76800		1.75660	1.75660		12.20	0.00	0	0.00
EL28	On 07/08/2014	Bond Future			123.82137		123.82137		123.49105	123.49105			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			124.21800		124.21800		123.88445	123.88445			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/08/2014	Bond Future		9.79453	83.39113		9.73455	83.82761			0.00	0	6,220.00
ES33	On 06/11/2014	Bond Future		9.89764	80.86093		9.83553	81.30520			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		10.00136	82.11756		9.93727	82.56810			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI		450.00500	450.00500		451.17100	451.17100			0.00	0	520.00
GOVI	On 06/11/2014	GOVI		456.77700	456.77700		457.96700	457.96700			0.00	0	28.00
GOVI	On 05/02/2015	GOVI		463.87200	463.87200		465.07800	465.07800			0.00	0	0.00
I2025	On 07/08/2014	Bond Future		116.77220	116.77220		116.62251	116.62251			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.54341	118.54341		118.39312	118.39312			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/08/2014	Bond Future		121.62065	121.62065		121.91957	121.91957			0.00	0	725.00
I2038	On 06/11/2014	Bond Future		123.46533	123.46533		123.77053	123.77053			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/08/2014	Bond Future		121.62974	121.62974		121.31677	121.31677			0.00	0	5,218.00
I2046	On 06/11/2014	Bond Future		122.12895	122.12895		121.81293	121.81293			0.00	0	0.00
I2050	On 07/08/2014	Bond Future		126.99744	126.99744		126.95503	126.95503			0.00	0	2,720.00
I2050	On 06/11/2014	Bond Future		128.92350	128.92350		128.88214	128.88214			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future		215.88500	215.88500		215.68800	215.68800			0.00	0	1,267.00
IGOV	On 06/11/2014	Index Future		219.16000	219.16000		218.96400	218.96400			0.00	0	87.00
IGOV	On 05/02/2015	Index Future		222.59100	222.59100		222.38900	222.38900			0.00	0	0.00
ILBI	On 07/08/2014	Index Future		586.18000	586.18000		585.66400	585.66400			0.00	0	210.00
ILBI	On 06/11/2014	Index Future		595.05600	595.05600		594.53500	594.53500			0.00	0	0.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate		143.02348	143.02348		142.98023	142.98023			0.00	0	635.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future		5.80000	94.20000		5.80000	94.20000			0.00	0	2,000.00
JIBAR FUTURE	On 16/07/2014	Jibar Tradeable Future		5.87000	94.13000		5.87000	94.13000			0.00	0	545.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future		6.03000	93.97000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future		6.10000	93.90000		6.15000	93.85000			0.00	0	1,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future		6.27000	93.73000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future		6.41000	93.59000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.54000	93.46000		6.51000	93.49000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.78000	93.22000		6.78000	93.22000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	7.08000	92.92000		7.06000	92.94000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.26000	92.74000		7.22000	92.78000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.42000	92.58000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.58000	92.42000		7.55000	92.45000			0.00	0	0.00
NZ\$ / R	On 13/06/2014		Foreign Exchange Future	9.32890	9.32890		9.28640	9.28640		10.63	0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.39450	9.39450		9.36640	9.36640		8.25	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.45630	9.45630		9.42840	9.42840		9.69	0.00	0	0.00
QUANTO € / \$	On 13/06/2014		Foreign Exchange Future	1.35430	1.35430		1.35530	1.35530			0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.35350	1.35350		1.35560	1.35560			0.00	0	125.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.35410	1.35410		1.35610	1.35610			0.00	0	0.00
R / ¥EN	On 13/06/2014		Foreign Exchange Future	9.46530	9.46530	0.10541	9.52550	9.52550		11.68	0.00	0	0.00
R / ¥EN	On 15/09/2014		Foreign Exchange Future	9.48120	9.48120	0.10541	9.52040	9.52040		11.71	0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.82718	112.39676		6.81254	112.41274		1.00	0.00	0	6,048.00
R157	On 06/11/2014		Bond Future	7.06581	107.27513		7.04456	107.29300		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.44134	108.94264		7.41193	108.95995		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.45324	116.97915		8.40317	117.39994		9.75	1,169,791.50	10	48,362.00
R186	On 07/08/2014	7.60	Call	81.86000	0.08186		108.26000	0.10826	81.860	9.42	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	458.71000	0.45871		557.96000	0.55796	458.710	9.56	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	1,034.13000	1.03413		1,206.57000	1.20657	1,034.130	9.66	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	1,862.35000	1.86235		1,671.67000	1.67167	1,862.350	9.73	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	932.34000	0.93234		820.18000	0.82018	932.340	9.85	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	482.93000	0.48293		418.36000	0.41836	482.930	9.98	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	184.36000	0.18436		156.92000	0.15692	184.360	10.12	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.53497	118.73883		8.48283	119.16777		10.23	1,781,082.45	15	103.00
R186	On 06/11/2014	9.17	Put	1,197.15000	1.19715		1,103.30000	1.10330	1,197.150	10.53	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.61429	115.28838		8.56033	115.72297		10.85	0.00	0	0.00
R186	On 05/02/2015	9.00	Put	2,714.09000	2.71409		2,566.74000	2.56674	2,714.090	11.09	0.00	0	9,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014		Bond Future	285.50992	285.50992		285.41847	285.41847			0.00	0	905.00
R197	On 06/11/2014		Bond Future	289.83981	289.83981		289.75127	289.75127			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 07/08/2014	Bond Future			6.07926		102.14630		6.05376	102.15545		1.00	0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/08/2014	Bond Future			228.94955		228.94955		228.53508	228.53508		10.28	0.00	0	44,627.00
R202	On 06/11/2014	Bond Future			232.42141		232.42141		232.00445	232.00445			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/08/2014	Bond Future			8.30481		100.11822		8.27517	100.29353		8.02	0.00	0	12,508.00
R2023	On 06/11/2014	Bond Future			8.39802		97.70398		8.36684	97.88350		8.72	0.00	0	0.00
R2023	On 05/02/2015	Bond Future			8.49130		99.22217		8.45888	99.40365		8.75	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.41572		105.61970		7.40149	105.65896		2.96	39,290,528.40	372	24,601.00
R203	On 07/08/2014	Bond Future	6.84	Call	48.30000		0.04830		53.71000	0.05371	48.300	2.87	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.54934		103.04540		7.53307	103.08683		3.15	10,304,540.00	100	200.00
R203	On 06/11/2014	Bond Future	6.84	Call	198.23000		0.19823		207.82000	0.20782	198.230	3.05	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	276.96000		0.27696		289.08000	0.28908	276.960	3.08	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.69338		104.64671		7.67568	104.68795		3.10	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,036.59000		1.03659		1,059.69000	1.05969	1,036.590	3.09	0.00	0	55.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/08/2014	Bond Future			8.96660		92.25147		8.90648	92.72210			0.00	0	4,308.00
R2030	On 06/11/2014	Bond Future			9.04887		93.64005		8.98664	94.11921			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			9.13039		91.08818		9.06621	91.57406			0.00	0	0.00
R2037	On 07/08/2014	Bond Future			9.14794		94.13784		9.08781	94.68154			0.00	0	10,102.00
R2037	On 06/11/2014	Bond Future			9.22510		95.55491		9.16301	96.10821			0.00	0	0.00
R2037	On 05/02/2015	Bond Future			9.30144		92.78234		9.23753	93.34348			0.00	0	0.00
R204	On 07/08/2014	Bond Future			7.65390		102.38367		7.62929	102.47422		4.45	0.00	0	15,498.00
R204	On 07/08/2014	Bond Future	7.78	Put	497.86000		0.49786		469.20000	0.46920	497.860	4.46	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.76564		103.92385		7.73881	104.01728		4.46	10,392,385.00	100	200.00
R204	On 06/11/2014	Bond Future	7.99	Put	832.12000		0.83212		800.03000	0.80003	832.120	4.52	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.87825		101.50388		7.84961	101.59797		4.60	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/08/2014	Bond Future			9.26929		98.57970		9.22438	99.02092			0.00	0	14,129.00
R2048	On 06/11/2014	Bond Future			9.34677		95.63646		9.30033	96.08592			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 05/02/2015	Bond Future			9.42371		97.12257		9.37591	97.57826			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/08/2014	Bond Future			7.95246		97.49589		7.90734	97.68820		5.73	0.00	0	30,770.00
R207	On 06/11/2014	Bond Future			8.05784		98.96301		8.00970	99.15973		5.84	0.00	0	100.00
R207	On 05/02/2015	Bond Future			8.16502		96.85952		8.11408	97.05858		5.99	0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future			8.11556		95.55820		8.07047	95.77662		6.70	0.00	0	13,421.00
R208	On 07/08/2014	Bond Future	8.28	Put	655.91000		0.65591		586.71000	0.58671	655.910	6.80	0.00	0	630.00
R208	On 06/11/2014	Bond Future			8.21539		93.59769		8.16773	93.82084		7.19	0.00	0	100.00
R208	On 06/11/2014	Bond Future	8.50	Put	1,127.90000		1.12790		1,052.93000	1.05293	1,127.900	7.28	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			8.31444		95.05223		8.26448	95.27811		7.06	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/08/2014	Bond Future			9.08812		75.61149		9.02797	76.05914		14.42	0.00	0	25,602.00
R209	On 06/11/2014	Bond Future			9.16234		73.60257		9.10030	74.05810		15.89	0.00	0	100.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,097.10000		1.09710		1,230.10000	1.23010	1,097.100	15.51	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,664.43000		1.66443		1,841.46000	1.84146	1,664.430	15.64	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,231.80000		2.23180		2,445.63000	2.44563	2,231.800	15.74	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,389.38000		2.38938		2,612.41000	2.61241	2,389.380	15.77	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,552.76000		2.55276		2,784.97000	2.78497	2,552.760	15.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	2,629.77000		2.62977		2,442.22000	2.44222	2,629.770	15.89	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	1,884.06000		1.88406		1,737.79000	1.73779	1,884.060	16.05	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	1,684.98000		1.68498		1,550.81000	1.55081	1,684.980	16.10	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	975.92000		0.97592		889.50000	0.88950	975.920	16.34	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	903.23000		0.90323		822.20000	0.82220	903.230	16.37	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	835.02000		0.83502		759.13000	0.75913	835.020	16.40	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.23447		74.74652		9.17072	75.20855		16.32	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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 07/08/2014	Bond Future		171.89216	171.89216		171.43701	171.43701			0.00	0	618.00
R210	On 06/11/2014	Bond Future		172.45967	172.45967		172.00012	172.00012			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/08/2014	Bond Future		130.63336	130.63336		130.59430	130.59430			0.00	0	390.00
R211	On 06/11/2014	Bond Future		132.61484	132.61484		132.57716	132.57716			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/08/2014	Bond Future		134.68668	134.68668		134.64293	134.64293			0.00	0	21,797.00
R212	On 06/11/2014	Bond Future		136.72972	136.72972		136.68736	136.68736			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/08/2014	Bond Future		8.97166	86.29648		8.90641	86.78645		12.54	0.00	0	24,257.00
R213	On 06/11/2014	Bond Future		9.05267	84.05376		8.98523	84.55239		13.85	0.00	0	0.00
R213	On 05/02/2015	Bond Future		9.13308	85.35985		9.06360	85.86554		14.17	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/08/2014	Bond Future		9.18248	76.38806		9.13248	76.77387		14.92	0.00	0	6,154.00
R214	On 06/11/2014	Bond Future		9.25693	74.24924		9.20534	74.64194		16.53	0.00	0	0.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,887.16000	2.88716	3,097.53000	3.09753	2,887.160	16.50	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	1,506.58000	1.50658	1,406.16000	1.40616	1,506.580	16.90	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		9.33066	75.40299		9.27762	75.80125		16.93	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 13/06/2014	Foreign Exchange Future		21,137.67000	21,137.67000		20,973.63000	20,973.63000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future		21,370.67000	21,370.67000		21,245.29000	21,245.29000			0.00	0	0.00
TRY / R	On 13/06/2014	Foreign Exchange Future		5.07560	5.07560		5.06860	5.06860		9.00	0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		5.04090	5.04090		5.04360	5.04360		9.13	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		5.02240	5.02240		5.02590	5.02590		10.06	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>8,521,256,192.51</b>	<b>955,174</b>	<b>3 593 119.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.42116		0.00000	101.40375			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.24000	103.17369		7.22500	103.16679			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.92649		0.00000	99.90757			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.77000	104.12866		8.74500	104.20125			0.00	0	4,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA06	On 15/04/2021	Spot Bond	0.00000	101.28585	0.00000	101.26606				0.00	0	50,000,000.00
AA07	On 15/04/2021	Spot Bond	9.52000	101.51212	9.47500	101.70869				0.00	0	361,344,800.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.53049	0.00000	100.50860				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.62619	0.00000	100.60419				0.00	6,000,000,000	3,016,285,200.00
AB013	On 21/11/2018	Spot Bond	9.63500	95.90739	9.61000	95.96870				0.00	0	300,000,000.00
AB06	On 27/03/2015	Spot Bond	7.34000	102.39110	7.32500	102.38223				0.00	0	375,366,200.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.97157	0.00000	100.94979				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.93000	104.64665	8.91500	104.65994				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.28000	137.03740	1.28000	136.97347				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.24000	269.02230	2.24000	268.49217				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.49921	0.00000	100.47793				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.44963	0.00000	100.43275				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.03654	0.00000	100.01832				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.03819	0.00000	100.01917				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.03916	0.00000	100.01960				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	101.37710	0.00000	101.35964				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.47734	0.00000	101.45921				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.32281	0.00000	101.30385				0.00	7,000,000,000	3,500,000,000.00
ABL10A	On 15/03/2015	Spot Bond	8.00000	105.43628	7.98500	105.42468				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.50034	0.00000	100.47921				0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.75500	102.52807	7.73500	102.51241				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00130	0.00000	102.02695				0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.50297	0.00000	100.48057				0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	101.56126	0.00000	101.53840				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABL14	On 09/10/2015	Spot Bond		0.00000	101.38419		0.00000	101.36232			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond		0.00000	101.63065		0.00000	101.60729			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond		0.00000	99.87892		0.00000	99.85815			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond		0.00000	99.91186		0.00000	99.88926			0.00	0	0.00
ABL18	On 25/09/2015	Spot Bond		0.00000	100.34102		0.00000	100.31904			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond		0.00000	99.84656		0.00000	99.82042			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond		2.94000	129.29567		2.94000	129.22963			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.03000	117.48193		4.03000	117.41844			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.78000	103.95158		4.78000	103.89316			478,000,000,000.00	100,000,000	100,000,000.00
ABLI06	On 19/07/2020	Spot Bond		5.95000	106.72108		5.95000	106.65773			33,320,000,000,000.00	5,600,000,000	2,200,000,000.00
ABLS2A	On 13/07/2016	Spot Bond		11.33000	114.19310		11.31500	114.18670			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond		0.00000	102.17354		0.00000	102.14038			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond		0.00000	102.13446		0.00000	102.10733			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond		0.00000	99.70307		0.00000	99.67525			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	99.68879		0.00000	102.32198			0.00	0	0.00
ABLSI1	On 29/06/2019	Spot Bond		4.53000	111.54951		4.53000	113.99946			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	55.16652		100.00000	55.03289			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		1.98000	170.04843		1.98000	169.96591			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	159.15240		2.76000	159.07182			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.01000	172.19347		2.01000	172.10970			0.00	0	0.00
ABN12	On 22/07/2014	Spot Bond		7.91000	105.18050		7.91000	105.18051			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.79000	182.56844		1.80000	182.20572			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.32625	74.86736		8.31125	74.83938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	8.32625	74.86736		8.31125	74.83938			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	90.45000		0.00000	90.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	99.92195		0.00000	99.90190			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.32000		0.00000	93.32000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	92.19000		0.00000	92.19000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.86000		0.00000	92.86000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	88.70000		0.00000	88.70000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	88.17000		0.00000	88.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.33989		0.00000	101.26250			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.26623		0.00000	101.24705			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	87.69000		0.00000	87.69000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.29500	100.66226		7.27500	100.65232			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	88.59000		0.00000	88.59000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	91.23000		0.00000	91.23000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.89000		0.00000	88.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.55072		0.00000	101.47303			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53000	110.42971		7.51500	110.42594			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.32950		0.00000	101.30876			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	85.79000		0.00000	85.79000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	85.54000		0.00000	85.54000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54000	106.87925		2.55000	106.56458			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.48000	156.32520		2.50000	155.65480			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.39000	207.63561		2.40000	206.92085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		84.93000		0.00000	84.93000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.85500		90.15944		9.82500	90.22436			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		94.48000		0.00000	94.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		98.47000		0.00000	98.47000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.69095		0.00000	103.66828			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		90.68000		0.00000	90.68000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		101.25000		0.00000	101.23000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.19129		9.63000	106.16385			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		111.19000		0.00000	111.17000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.80500		104.83553		9.75500	105.09483			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.22500		89.13809		9.18000	89.25673			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.73000		0.00000	102.73000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		99.84000		0.00000	99.84000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.90000		104.13881		9.85000	104.39432			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.75000		0.00000	88.75000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.16772		0.00000	100.14567			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	101.00996		0.00000	100.92449			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.53000	106.74883		8.51500	106.77316			0.00	0	1,459,500,000.00
ABS11	On 09/04/2021	Spot Bond	9.23000	102.79845		9.18500	102.99875			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19000	102.00784		7.17500	102.00081			0.00	0	510,000,000.00
ABS6	On 01/06/2020	Spot Bond	9.15000	96.10915		9.10500	96.28358			0.00	0	1,059,900,000.00
ABS7	On 11/09/2026	Spot Bond	10.02500	93.83977		9.97500	94.14276			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89000	104.73961		7.87500	104.74205			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.05000	272.98022		2.05000	272.44787			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.22000	129.20754		1.22000	128.96698			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	130.60608		2.10000	130.35035			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00293		100.00000	0.00291			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	48.54111		100.00000	48.42222			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69000	105.50713		11.67500	105.49176			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.80580		0.00000	100.77853			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.38739		100.00000	4.37676			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.82600		0.00000	100.79804			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.11186		0.00000	101.07428			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.78560		0.00000	100.75900			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	63.52405		11.00000	63.45144			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	16.73657		100.00000	16.69603			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	99.97828		0.00000	99.95656			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	99.97595		0.00000	99.95201			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	99.97931		0.00000	99.95859			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	99.97861		0.00000	99.95722			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.97830		0.00000	99.95661			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	103.11012		0.00000	103.01566			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.11012		0.00000	103.01566			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.12865		0.00000	103.03363			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	99.97990		0.00000	99.95971			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.12865		0.00000	103.03363			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.09157		0.00000	102.99770			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	89.73722		0.00000	89.71856			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	99.98022		0.00000	99.96041			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	99.86044		0.00000	99.83982			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.97908		0.00000	99.95808			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.97815		0.00000	99.95648			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.97785		0.00000	99.95590			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.97842		0.00000	99.95701			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.97990		0.00000	99.95972			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.67000	101.31597		9.62500	101.40335			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.11947		0.00000	101.09744			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.80123		0.00000	101.78129			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	83.45128	0.00000	83.43122				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	166.13074	0.00000	164.38122				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	166.17360	0.00000	164.42314				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.97925	0.00000	99.95852				0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.61957	0.00000	100.59928				0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.61957	0.00000	100.59928				0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond	0.00000	100.48792	0.00000	100.46708				0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	99.97994	0.00000	99.95989				0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	99.98011	0.00000	99.96022				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.02299	0.00000	101.00616				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.36347	0.00000	100.34135				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.02335	0.00000	101.00656				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	103.08414	0.00000	102.99074				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.66657	0.00000	103.57555				0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.01956	0.00000	99.99972				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.92900	0.00000	101.91078				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.55954	0.00000	101.54242				0.00	700,000,000	9,700,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.97919	0.00000	99.95837				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	99.97983	0.00000	99.95945				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.98206	0.00000	99.96384				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.98251	0.00000	99.96475				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.98163	0.00000	99.96298				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.97988	0.00000	99.95956				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.98083	0.00000	99.96145				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	99.98198		0.00000	99.96368			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.98169		0.00000	99.96309			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.49781		10.23000	102.47003			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.98121		0.00000	99.96232			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.98185		0.00000	99.96341			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	122.49112		0.00000	122.40955			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.71000	100.32380		9.68500	100.39523			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.97989		0.00000	99.95965			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	113.58305		1.75000	113.52860			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.98171		0.00000	99.96314			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.98147		0.00000	99.96285			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.93634		0.00000	99.85159			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.93429		0.00000	99.84681			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.93839		0.00000	99.85637			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.93470		0.00000	99.84776			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.57731		0.00000	100.55906			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.95045		0.00000	101.93263			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.91341		0.00000	101.89688			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.93388		0.00000	99.84585			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.16554		0.00000	101.08306			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.93470		0.00000	99.84776			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.98031		0.00000	99.96054			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.97898		0.00000	99.95806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	99.97860	0.00000	99.95734				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	99.98169	0.00000	99.96325				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	99.98129	0.00000	99.96244				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.97861	0.00000	99.95726				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.97861	0.00000	99.95726				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.92773	0.00000	99.83152				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.93593	0.00000	99.85064				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.97741	0.00000	99.95475				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.26595	0.00000	102.17866				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.92773	0.00000	99.83152				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	92.63225	0.00000	92.55898				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.97815	0.00000	99.95634				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.93101	0.00000	99.83916				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	120.52357	0.00000	119.26745				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	121.39048	0.00000	120.12518				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.94004	0.00000	99.86020				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.94061	0.00000	99.86153				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.56270	0.00000	100.54358				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.93905	0.00000	99.85790				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.93880	0.00000	99.85733				0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.93634	0.00000	99.85159				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.93995	0.00000	99.86001				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.94004	0.00000	99.86020				0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.97954	0.00000	99.95904				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.82035		0.00000	100.79782			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.09958		0.00000	101.07744			0.00	0	0.00
ADCP06	On 25/08/2014	Spot Bond	0.00000		101.84877		0.00000	101.78274			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP1U	On 03/07/2014	Spot Bond	100.00000		100.38704		100.00000	100.12286			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		14.50500		100.00000	14.46986			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.52225		0.00000	100.44454			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.57627		0.00000	100.49049			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.61221		0.00000	100.52105			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.15835		0.00000	101.13847			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.27680		0.00000	101.25484			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.43461		0.00000	101.40990			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.08293		0.00000	101.00437			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.26500		98.27226		8.25000	98.27512			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.40220		0.00000	101.30032			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.63602		0.00000	101.51696			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.69000		101.79552		8.66500	101.86735			0.00	0	21,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.50000		114.43604		9.45000	114.72803			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000		97.46289		100.00000	97.12681			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34000		108.58666		7.32500	108.59024			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		92.99225		100.00000	92.76091			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.59500		98.33739		9.56500	98.49940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.06340	100.00000	13.03449				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.32000	98.08061	10.25500	98.54957				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.73000	161.12195	2.75000	160.68743				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.16265	0.00000	100.08126				0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.19157	0.00000	100.12183				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.23853	0.00000	100.21919				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.20296	0.00000	101.12958				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	100.10285	0.00000	100.03003				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.54261	0.00000	100.43362				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.98137	0.00000	99.96275				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	99.93839	0.00000	99.85637				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.97277	0.00000	99.94556				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.24090	0.00000	100.21676				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	104.19000	0.00000	104.19000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	99.56000	0.00000	99.56000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.21399	0.00000	100.19255				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.13310	0.00000	100.01850				0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.94414	0.00000	99.86976				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAR003	On 20/03/2016	Spot Bond	0.00000	99.94496	0.00000	99.87168				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.63139	0.00000	101.61112				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.18000	104.24436	9.15500	104.30706				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.71359	0.00000	101.69599				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.13397	0.00000	102.11551				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.45687	0.00000	101.43854				0.00	600,000,000	300,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.87096	0.00000	100.85141				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.65290	0.00000	100.63257				0.00	300,000,000	5,300,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.80000	99.22843	9.75500	99.41308				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.49500	107.49332	7.48000	107.49053				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.78337	0.00000	101.76006				0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.62372	0.00000	101.60249				0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.73500	102.09329	7.71500	102.07792				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.08000	104.48895	9.06500	104.50613				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.19527	103.92626	11.12918	103.95321				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.13148	102.73024	11.07986	102.73171				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.17870	102.67723	11.12441	102.68085				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.29882	0.00000	102.26959				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.22183	102.58736	11.16542	102.59763				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.09913	101.66697	12.01243	101.87980				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.35347	0.00000	102.32354				0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.35347	0.00000	102.32354				0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.35354	0.00000	102.32361				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA12	On 31/03/2016	Spot Bond	11.44527	102.02659	11.37918	102.05228	0.00	0	0.00				
BAYA13	On 31/03/2016	Spot Bond	11.36382	102.63287	11.30158	102.65457	0.00	0	0.00				
BAYA14	On 30/09/2015	Spot Bond	11.13148	102.73024	11.07986	102.73171	0.00	0	0.00				
BAYA15	On 30/06/2016	Spot Bond	11.31842	102.73044	11.24453	102.77202	0.00	0	0.00				
BAYA16	On 30/09/2016	Spot Bond	10.49684	102.14271	10.42677	102.19093	0.00	0	0.00				
BAYA17	On 30/09/2016	Spot Bond	0.00000	102.23330	0.00000	102.20491	0.00	0	0.00				
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.22102	0.00000	102.19241	0.00	0	0.00				
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.22102	0.00000	102.19241	0.00	0	0.00				
BAYA20	On 30/09/2014	Spot Bond	0.00000	102.10119	0.00000	102.07414	0.00	0	0.00				
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.98174	0.00000	99.98174	0.00	0	0.00				
BAYA23	On 30/06/2017	Spot Bond	10.82287	101.85062	10.81080	101.83811	0.00	0	0.00				
BAYA24	On 30/06/2017	Spot Bond	11.85500	100.44470	11.84000	100.35330	0.00	0	0.00				
BAYA25	On 30/06/2017	Spot Bond	0.00000	102.15566	0.00000	102.12790	0.00	0	0.00				
BAYA26	On 30/09/2017	Spot Bond	11.78000	98.00014	11.76500	97.91468	0.00	0	0.00				
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.98173	0.00000	99.98173	0.00	0	0.00				
BAYA29	On 31/12/2015	Spot Bond	0.00000	102.02582	0.00000	102.00008	0.00	0	0.00				
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.98530	9.28000	101.88254	0.00	0	0.00				
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.13199	0.00000	102.01948	0.00	0	0.00				
BAYA32	On 31/03/2018	Spot Bond	11.58000	100.56826	11.55500	100.60602	0.00	0	0.00				
BAYA33	On 31/03/2018	Spot Bond	0.00000	102.06833	0.00000	101.95920	0.00	0	0.00				
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.12138	0.00000	102.00943	0.00	0	0.00				
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.12138	0.00000	102.00943	0.00	0	0.00				
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.84542	0.00000	99.84542	0.00	0	0.00				
BAYA37	On 31/03/2016	Spot Bond	0.00000	102.04287	0.00000	101.93510	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond		0.00000	102.18932		0.00000	102.16149			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	101.93196		0.00000	101.91363			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.98174		0.00000	99.98174			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	102.18932		0.00000	102.16149			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	102.04711		0.00000	101.93912			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	102.11320		0.00000	102.08633			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	102.18942		0.00000	102.16158			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.57786		0.00000	101.55782			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.19527	104.56673		14.12918	104.58445			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.46602	103.13591		15.39030	103.25002			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.36523	102.93608		14.28174	103.00470			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.81018		0.00000	102.66125			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.81018		0.00000	102.66125			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.81018		0.00000	102.66125			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.91601		0.00000	102.76136			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.43948		0.00000	102.31052			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	17.26298		100.00000	17.23023			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.74076		100.00000	22.68506			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.69665		100.00000	20.64596			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.77571		100.00000	12.74441			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.77946		100.00000	12.74849			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.44644		100.00000	15.40860			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.38407		100.00000	13.35129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ03	On 17/04/2015	Spot Bond		0.00000	101.09693		0.00000	101.07951			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	101.07712		0.00000	101.05857			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	7.88415		100.00000	7.84515			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	7.88415		100.00000	7.84515			0.00	0	0.00
BCP82U	On 24/07/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond		100.00000	85.68075		100.00000	85.48009			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		1.95000	178.66592		1.95000	178.57925			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.42000	143.13573		8.37000	144.05834			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.42000	143.50209		8.37000	144.41813			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.80500	95.93893		8.75500	96.29786			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.21459		0.00000	100.19223			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	99.98095		0.00000	99.96185			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		8.18000	98.22174		8.15500	98.27862			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	101.90975		0.00000	101.89150			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	101.15016		0.00000	101.13037			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.17384		0.00000	101.15363			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	101.25275		0.00000	101.23117			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	101.33163		0.00000	101.30867			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.55203		0.00000	101.52522			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	15.51107		100.00000	15.47308			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.95050		0.00000	100.93141			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.99802		0.00000	100.97797			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	101.01838		0.00000	100.99791			0.00	0	0.00

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	101.02517		0.00000	101.00456			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	101.10656		0.00000	101.08431			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.21499		0.00000	101.19055			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	15.17250		100.00000	15.13534			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	15.17250		100.00000	15.13534			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.03517		0.00000	100.01776			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.03818		0.00000	100.01929			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.03900		0.00000	100.01971			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.63000	102.67943		8.61500	102.69194			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.04147		0.00000	100.02096			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.04573		0.00000	100.02307			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond		6.22500	104.24165		6.20500	104.22679			0.00	0	140,000,000.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.07848		0.00000	101.05946			0.00	0	0.00
BIDC36	On 05/08/2014	Spot Bond		0.00000	99.14321		0.00000	99.07327			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	98.61523		0.00000	98.54512			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	97.89326		0.00000	97.82362			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.50862		0.00000	100.49071			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.59077		0.00000	100.57000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.46592		0.00000	100.39662			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.48978		0.00000	100.41691			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.53307		0.00000	100.45374			0.00	0	0.00

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	100.71250		0.00000	100.60630			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.08847		0.00000	101.05036			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	54.77070		100.00000	45.17026			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	21.33451		100.00000	21.28225			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91951			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.64844		0.00000	100.62717			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.55500	103.58409		7.53500	103.57080			0.00	0	15,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.73000	110.86065		9.71500	110.86500			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	101.51533		0.00000	101.48541			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.38000	103.16031		9.36500	103.16033			187,600,000,000.00	20,000,000	629,800,000.00
CBL12	On 06/09/2018	Spot Bond	11.49000	102.63548		11.46500	102.68591			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.34819		0.00000	101.31988			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.74000	103.71019		11.71500	103.76452			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.80167		0.00000	100.78074			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.62000	100.35700		9.60500	100.36867			0.00	0	40,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.75979		0.00000	100.73106			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.18000	99.29529		12.15500	99.35447			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.99535		0.00000	100.97440			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.05290		0.00000	100.02651			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.87791		0.00000	100.85773			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.55000	92.18066		10.50500	92.33787			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.25000	113.30394		10.20000	113.58924			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.10000	109.60659		10.05000	109.90757			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.43000	114.40502		9.38000	114.73667			0.00	0	562,665,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.30299		0.00000	100.27177			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.98000		102.78345		11.96500	102.77441			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.82654		0.00000	100.72859			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.78452		0.00000	99.75687			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.06816		0.00000	101.03898			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000		102.18121		0.00000	102.14334			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.49485		0.00000	102.45144			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.32125		0.00000	100.29551			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.39968		0.00000	100.37551			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.08295		0.00000	101.04635			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.07170		0.00000	101.03548			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.13112		0.00000	101.09289			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.82860		0.00000	100.80531			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.97934		0.00000	99.95862			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.04380		0.00000	101.02660			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.05061		0.00000	100.02554			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.71209		10.11000	104.68357			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000		100.05061		0.00000	100.02554			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.47070		0.00000	101.45015			0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		118.72124		2.76000	118.66102			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		104.44527		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.68803		3.14000	118.62665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN194	On 31/08/2016	Spot Bond	8.25000	102.46847		8.25000	102.44596			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.05061		0.00000	100.02554			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond	0.00000	100.05061		0.00000	100.02554			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	118.27091		3.10000	118.20999			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	118.05361		2.40000	117.99504			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	99.97003		0.00000	99.94036			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	101.47611		0.00000	101.45895			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	101.27346		0.00000	101.25417			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.59000	101.30149		8.57500	101.30930			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	101.60123		0.00000	101.58331			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	101.57935		0.00000	101.56168			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.15927		0.00000	101.07513			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.21332		0.00000	101.19242			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.64000	101.40750		8.62500	101.41526			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.64000	101.40750		8.62500	101.41526			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.69000	100.21059		8.67500	100.22009			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.97879		0.00000	99.95752			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.97639		0.00000	99.95282			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.21885		0.00000	101.19958			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.21885		0.00000	101.19958			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	99.72630		100.17539	99.45409			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN236	On 15/06/2016	Spot Bond	0.00000		100.05467	0.00000	100.02760				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.72363	0.00000	100.70329				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		99.97862	0.00000	99.95705				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.48178	0.00000	100.46124				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.51216	0.00000	100.49034				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.94551	9.35000	102.91952				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.94551	9.35000	102.91952				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.48172	0.00000	100.46117				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.48301	0.00000	100.46241				0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000		93.24555	0.00000	93.24555				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.78310	0.00000	100.74991				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.03577	0.00000	100.01807				0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000		100.76831	0.00000	100.73575				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.22737	0.00000	100.20956				0.00	0	100,000,000.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.22737	0.00000	100.20956				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.22737	0.00000	100.20956				0.00	0	150,000,000.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.22737	0.00000	100.20956				0.00	0	100,000,000.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.22737	0.00000	100.20956				0.00	0	150,000,000.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.28306	0.00000	100.26498				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.37781	0.00000	100.35837				0.00	0	150,000,000.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.50097	0.00000	100.48175				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.50097	0.00000	100.48175				0.00	0	250,000,000.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.50097	0.00000	100.48175				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
CLN260	On 26/03/2017	Spot Bond	0.00000	100.50097	0.00000	100.48175		0.00		0	250,000,000.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.37649	0.00000	100.35692		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.51000	102.72805	9.48500	102.79669		0.00		0	0.00	
CLN264	On 18/08/2014	Spot Bond	0.00000	100.55351	0.00000	100.47680		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	101.58904	0.00000	101.50690		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	99.97568	0.00000	99.95133		0.00		0	0.00	
CLN270	On 24/02/2017	Spot Bond	0.00000	100.66107	0.00000	100.54023		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.38221	0.00000	100.30016		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.38294	0.00000	100.30143		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.45380	0.00000	100.43487		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.56693	0.00000	100.54626		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.57893	0.00000	100.55431		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.66531	0.00000	100.64683		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	102.85754	0.00000	102.83850		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.21064	0.00000	100.18869		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	99.92629	0.00000	99.90732		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	99.85327	0.00000	99.83417		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	99.93921	0.00000	99.85828		0.00		0	0.00	
CLN284	On 20/06/2017	Spot Bond	0.00000	99.92977	0.00000	99.83630		0.00		0	0.00	
CLN285	On 20/06/2017	Spot Bond	0.00000	99.92977	0.00000	99.83630		0.00		0	0.00	
CLN286	On 20/06/2017	Spot Bond	0.00000	99.92977	0.00000	99.83630		0.00		0	0.00	
CLN287	On 20/06/2017	Spot Bond	0.00000	99.92977	0.00000	99.83630		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	101.23592	0.00000	101.21550		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.97813	0.00000	100.95726		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.10030		0.00000	100.07733			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.84078		0.00000	99.81734			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.07745		0.00000	102.05832			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.88382		0.00000	101.85988			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.84266		0.00000	99.81950			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.75182		0.00000	101.72749			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	99.97721		0.00000	99.95441			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.88386		0.00000	101.85993			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.88386		0.00000	101.85993			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.83479		0.00000	101.73809			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	125.16516		0.00000	124.12478			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.46068		0.00000	101.44101			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	126.08727		0.00000	124.94544			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	124.52987		0.00000	123.51037			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	125.49199		0.00000	124.40585			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	121.66409		0.00000	120.67461			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	122.14376		0.00000	121.09349			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.78304		0.00000	100.69028			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.13500	92.35199		11.10500	92.47676			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.65500	93.87254		11.62500	93.99630			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.74983		0.00000	101.65763			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	99.92674		0.00000	99.82922			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.76490		0.00000	100.67431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	101.13873	0.00000	101.05304				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.11312	0.00000	101.01889				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	101.17762	8.80500	101.15394				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.93593	0.00000	99.85064				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.80131	0.00000	102.71331				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	118.83785	0.00000	117.76685				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	99.93290	0.00000	99.84356				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.93166	0.00000	99.84070				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.92691	0.00000	99.82960				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.96611	0.00000	101.87438				0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	102.75272	0.00000	102.62405				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.75272	0.00000	102.62405				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	102.75272	0.00000	102.62405				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.97610	0.00000	99.95215				0.00	0	0.00
CLN333	On 21/06/2014	Spot Bond	0.00000	99.93054	0.00000	99.91264				0.00	0	0.00
CLN334	On 19/07/2014	Spot Bond	0.00000	101.04754	0.00000	101.02954				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.74983	0.00000	101.65763				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	107.74142	0.00000	106.88199				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	107.84589	0.00000	106.97322				0.00	0	0.00
CLN338	On 23/06/2014	Spot Bond	0.00000	99.88424	0.00000	99.80722				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.05698	0.00000	100.96936				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.91484	0.00000	99.80152				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.76045	0.00000	101.66769				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.96911	0.00000	99.93842				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond		0.00000	99.97478		0.00000	99.94975			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	99.98130		0.00000	99.96245			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	99.92920		0.00000	99.83495			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.04642		0.00000	100.95968			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.73905		0.00000	100.65616			0.00	0	0.00
CLN348	On 23/06/2014	Spot Bond		0.00000	99.88506		0.00000	99.80858			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.70733		0.00000	101.61740			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.03206		0.00000	101.01177			0.00	0	0.00
CLN351	On 24/02/2017	Spot Bond		0.00000	100.57994		0.00000	100.47400			0.00	0	0.00
CLN352	On 24/02/2017	Spot Bond		0.00000	100.57994		0.00000	100.47400			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.40443		0.00000	100.32329			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.90311		0.00000	99.77421			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN356	On 24/02/2017	Spot Bond		0.00000	100.62346		0.00000	100.50952			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond		0.00000	100.60316		0.00000	100.49295			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.02315		0.00000	100.93657			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.13146		0.00000	101.04630			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.94184		0.00000	99.86441			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	102.57494		10.55000	102.54629			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.31500	103.99964		10.28500	104.15513			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.81532		0.00000	101.73060			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.06167		0.00000	100.95899			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.45500	106.07857		12.42500	106.21428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN366	On 06/08/2023	Spot Bond	0.00000	101.10651		0.00000	100.99948			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.48500	105.81654		12.45500	105.94208			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.91500	105.17890		10.88500	105.30448			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.10651		0.00000	100.99948			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.09126		0.00000	101.00078			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.92197		0.00000	99.81814			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.92830		0.00000	99.83285			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.51035		0.00000	101.41226			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.93594		0.00000	99.85063			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.32139		0.00000	101.22551			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.85000	101.99560		9.80500	102.18314			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.61165		0.00000	101.58197			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.92895		0.00000	99.83438			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.16479		7.01000	39.13572			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	153.20271		0.00000	153.20271			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.80500	134.25884		8.75500	134.57197			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.42000	143.13573		8.37000	144.05834			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.42000	143.50209		8.37000	144.41813			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	90.63778		0.00000	90.61864			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	90.55773		0.00000	90.53843			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.54637		0.00000	101.52400			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.54637		0.00000	101.52400			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.97848		0.00000	99.95694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.98007	0.00000	99.96004				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.97981	0.00000	99.95949				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.49820	0.00000	0.00000				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.93470	0.00000	99.84776				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.13873	0.00000	101.05304				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.94078	0.00000	99.86191				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		99.93758	0.00000	99.85446				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		99.93799	0.00000	99.85541				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.56342	0.00000	100.53940				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.48595	0.00000	101.46304				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.14000		106.17074	9.12500	106.16225				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	9.08000		100.07595	9.06500	100.10064				0.00	0	1,146,146,600.00
COJ05	On 05/06/2023	Spot Bond	10.46000		110.44826	10.41500	110.69309				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.49000		103.44584	8.47500	103.44319				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	10.05000		106.06535	10.00500	106.25955				0.00	0	75,100,000.00
COJG01	On 09/06/2024	Spot Bond	10.09500		100.79838	10.06500	100.95810				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.44500		94.33014	10.41500	94.46542				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.15000		95.50038	11.10000	95.80393				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.15000		88.52790	11.10000	88.82143				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.60150	0.00000	100.58157				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.45712	0.00000	100.43576				0.00	4,000,000,000	4,000,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.34686	0.00000	100.32580				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.94507	0.00000	100.92526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	11.37000	102.98977		11.32500	103.11008			0.00	0	29,000,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.41099		100.00000	11.38335			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.99677		0.00000	100.97882			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.35500	97.30132		8.34000	97.32089			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.36054		0.00000	100.29479			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.22909		0.00000	100.16353			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.44276		0.00000	100.37692			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	71.64078		100.00000	71.50509			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.20058		0.00000	100.17954			0.00	2,000,000,000	1,000,000,000.00
DLTC03	On 06/08/2014	Spot Bond	0.00000	100.71630		0.00000	100.64808			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.04846		0.00000	101.91511			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.91501		0.00000	99.80190			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.90608		0.00000	101.87174			0.00	0	0.00
DRD03	On 03/07/2014	Spot Bond	0.00000	102.16004		0.00000	102.13142			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.26504		0.00000	102.23503			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37000	114.04164		7.35500	114.04889			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.69000	106.75655		8.64500	106.93319			54,235,159,000.00	6,241,100	5,071,441,100.00
DV23	On 27/02/2023	Spot Bond	9.19500	107.81401		9.16500	107.96997			53,214,223,500.00	5,787,300	4,373,150,700.00
DV24	On 18/02/2024	Spot Bond	9.30500	105.63428		9.27500	105.79969			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.87000	105.11197		9.80500	105.59078			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.17424		0.00000	100.15584			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.56456		0.00000	100.54602			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.01655		0.00000	99.99991			0.00	52,000,000,000	27,100,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond	8.34000	129.46375		8.29500	129.67951			0.00	0	2,072,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	102.89287		0.00000	102.86009			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	133.49528		0.10000	135.38250			2,000,000,000.00	20,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000	122.78597		1.93000	122.43942			31,438,600,000,000.00	16,460,000,000	1,500,000,000.00
EL29	On 19/11/2029	Spot Bond	1.92000	110.30597		1.94000	109.96012			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.06500	109.44387		2.08500	109.09879			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.09000	100.98003		2.10000	100.78756			1,881,000,000,000.00	900,000,000	4,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.95000	106.86329		9.90500	107.04093			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.80000	107.33728		9.75500	107.53409			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.20000	100.31293		10.15000	100.59135			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.56000	94.45940		10.49500	94.71301			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.72000	101.48845		10.65500	101.67734			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.61506		0.00000	100.59488			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.35968		0.00000	100.27953			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.01216		0.00000	100.08221			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.75152		0.00000	100.73341			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.51071		0.00000	100.43996			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.51459		0.00000	100.44330			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	81.47321		100.00000	81.29176			40,000,000,000,000.00	400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		78.13683	100.00000	77.97539				0.00	0	3,000,000,000.00
EQ207U	On 14/08/2014	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
EQ208U	On 11/07/2014	Spot Bond	100.00000		94.31525	100.00000	94.07216				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		54.60232	100.00000	54.43185				0.00	0	160,000,000.00
EQS01	On 18/11/2014	Spot Bond	3.00000		129.24156	3.00000	129.17530				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.55000		107.31963	11.53500	107.30076				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.96167	0.00000	102.94015				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.20313	0.00000	101.17971				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		101.98824	0.00000	101.96596				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	10.16000		96.99912	10.13500	97.04806				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.61489	0.00000	101.59320				0.00	700,000,000	350,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.42092	0.00000	100.33646				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.70765	0.00000	100.68451				0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000		100.65315	0.00000	100.63178				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.59226	0.00000	100.51016				0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000		100.72019	0.00000	100.69664				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.65028	0.00000	100.56008				0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000		100.60698	0.00000	100.58710				0.00	0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.62384	0.00000	100.60341				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.54962	0.00000	100.47346				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.57290	0.00000	100.49349				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.54498	0.00000	100.46945				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.56437	0.00000	100.48615				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.95000		103.23827	6.93500	103.23613				0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.92000	105.82360		7.89500	105.88480			51,876,000,000.00	6,550,000	5,539,950,000.00
ES23	On 25/01/2023	Spot Bond	8.74500	111.46523		8.71500	111.62659			247,788,700,500.00	28,334,900	9,703,929,100.00
ES26	On 02/04/2026	Spot Bond	9.01000	93.33341		8.96000	93.65003			113,819,726,000.00	12,632,600	10,995,114,800.00
ES33	On 15/09/2033	Spot Bond	9.73000	82.69986		9.67000	83.11997			97,474,539,659,000.00	10,017,938,300	27,521,425,800.00
ES42	On 25/04/2042	Spot Bond	9.91500	87.94835		9.86500	88.34286			0.00	0	36,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.64019		0.00000	100.61919			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.66104		0.00000	100.63936			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.49292		0.00000	100.47192			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.25750		0.00000	101.23761			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.86617		0.00000	99.84635			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.40385		0.00000	100.38493			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.27443		0.00000	101.25616			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	101.80159		0.00000	101.72805			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.51367		100.00000	11.48578			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.20480		100.00000	11.17765			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.92006			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91678			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91022			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.90365			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79000	102.81684		6.77500	102.80173			0.00	0	1,025,602,600.00
FRB05	On 21/12/2018	Spot Bond	9.58000	96.07621		9.55500	96.13921			0.00	0	384,900,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.16105		0.00000	100.14214			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.16099		0.00000	100.14207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB10	On 25/01/2017	Spot Bond	0.00000	101.17267	0.00000	101.15131				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.76921	0.00000	103.53785				0.00	500,000,000	500,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.37600	0.00000	100.35315				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.38241	0.00000	100.35918				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.55000	97.79098	10.50500	97.97801				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.38000	102.07518	11.35500	102.13166				0.00	0	64,300,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	98.48695	0.00000	98.46061				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.72045	2.20000	129.46503				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000	272.35069	2.08000	271.81870				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25000	109.83635	2.26000	109.51608				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.46000	156.68482	2.48000	156.01308				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.28000	211.00014	2.29000	210.27520				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80000	110.09996	7.78500	110.09540				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.89900	60.57092	7.90100	60.55293				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.47400	38.24491	9.47400	38.23474				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.71000	36.94947	9.71000	36.93943				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	61.49880	100.00000	61.38212				0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.75545	0.00000	100.72343				0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.73487	0.00000	100.70370				0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.73487	0.00000	100.70370				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.37701	0.00000	100.26900				0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.72264	0.00000	100.69199				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.97581	0.00000	99.95160				0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.05294	0.00000	100.02672				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	99.97940		0.00000	99.95867			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	99.97714		0.00000	99.95421			0.00	0	0.00
FRC114		On 20/06/2014	Spot Bond	0.00000	102.42296		0.00000	102.40648			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC117		On 15/06/2016	Spot Bond	0.00000	100.05213		0.00000	100.02631			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	99.92773		0.00000	102.02699			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	99.93125		0.00000	101.92718			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	99.97384		0.00000	99.94770			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	99.92895		0.00000	101.99218			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	99.92428		0.00000	102.12447			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	99.90598		0.00000	102.64173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond	0.00000	99.90885		0.00000	102.56058			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	14.80975		100.09221	14.77384			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	99.93576		0.00000	101.79949			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	113.50070		0.00000	113.74388			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	99.97565		0.00000	99.95154			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	99.97258		0.00000	99.94543			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.67690		0.00000	100.64817			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	106.02389		0.00000	106.01845			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	99.97759		0.00000	99.95520			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	99.97735		0.00000	99.95469			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	99.97954		0.00000	99.95900			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	99.93265		0.00000	101.88771			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	99.91090		0.00000	102.50260			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	99.93388		0.00000	101.85289			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.62562		13.22500	57.60525			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	99.93782		0.00000	101.74144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	99.93774		0.00000	101.74377			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	99.97075		0.00000	99.94146			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	99.93479		0.00000	101.82736			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49500	97.75880		3.50500	97.46193			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	99.93183		0.00000	101.91093			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	99.93183		0.00000	101.91093			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.53830		0.00000	102.44647			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.74983		0.00000	101.65763			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.90912			0.00	0	0.00
FRC175	On 15/06/2016	Spot Bond		0.00000	99.88431		0.00000	99.57573			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	99.93593		0.00000	101.79485			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	99.93749		0.00000	101.75074			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.05045		0.00000	100.94887			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	99.92633		0.00000	102.06645			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.73134		0.00000	100.64932			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.03923		0.00000	100.93873			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.17160		0.00000	101.07443			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	99.91501		0.00000	102.38663			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	99.93331		0.00000	101.86914			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	99.91509		0.00000	102.38431			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	99.93823		0.00000	101.72984			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	100.81063		0.00000	100.66227			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	99.93265		0.00000	101.88771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond	0.00000	99.93265	0.00000	101.88771				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.03523	0.00000	100.01782				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.54902	0.00000	101.52876				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.63858	0.00000	101.61715				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.36554	0.00000	101.34621				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.36554	0.00000	101.34621				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	99.92871	0.00000	101.55362				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.35176	0.00000	101.33238				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.34595	0.00000	101.32666				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.33258	0.00000	101.31331				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.33640	0.00000	101.31707				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.34325	0.00000	101.32198				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.21462	0.00000	101.19541				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.34325	0.00000	101.32198				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.20947	0.00000	101.19035				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.96120	0.00000	100.93910				0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.99277	8.75000	100.89780				0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	99.93396	0.00000	100.48385				0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	101.33944	0.00000	101.31632				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	99.97745	0.00000	99.95499				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	99.97763	0.00000	99.95530				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.20077	0.00000	100.17739				0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	99.98127	0.00000	99.96229				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.11532	0.00000	101.09338				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.44000	119.29103		3.44000	119.04005			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	99.97719		0.00000	99.95442			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	99.97694		0.00000	99.95393			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.42000	119.45142		3.42000	119.20038			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.56000	125.33722		1.56000	125.24706			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.44000	119.29103		3.44000	119.04005			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.54000	125.00029		2.54000	124.74953			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.61000	130.10059		2.61000	130.00330			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.25653		0.00000	101.23178			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond		0.00000	97.24093		0.00000	96.82164			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond		0.00000	100.05847		0.00000	100.02952			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond		0.00000	100.05955		0.00000	100.03007			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	99.98043		0.00000	99.96078			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	99.97739		0.00000	99.95479			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	105.06881		0.00000	105.04753			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	99.97327		0.00000	99.94670			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	99.97433		0.00000	99.94878			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	99.93076		0.00000	101.94110			0.00	0	0.00
FRC95	On 15/06/2016	Spot Bond		0.00000	100.05413		0.00000	100.02732			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	99.93084		0.00000	101.93879			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	104.41865		0.00000	104.39462			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond		0.00000	93.42437		0.00000	93.00795			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond		0.00000	89.79310		0.00000	89.23514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD003	On 14/03/2016	Spot Bond	0.00000	100.03384		0.00000	100.01711			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	8.63681		100.00000	8.61589			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.90739		100.00000	21.85431			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.68000	146.96520		4.68000	146.88331			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	101.45999		0.00000	101.44407			0.00	3,000,000,000	1,500,000,000.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.81748		0.00000	101.80779			0.00	0	400,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.97780		0.00000	102.99113			0.00	0	5,040,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.86060		0.00000	102.84314			0.00	200,000,000	200,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.48477		0.00000	102.46806			0.00	33,600,000,000	9,400,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.83152		0.00000	101.81313			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.98260		0.00000	99.96510			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.03772		0.00000	100.01886			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800	96.40460		2.18800	96.40460			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000	131.36499		2.42500	131.46410			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.10733		0.00000	101.08828			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.56045		10.38000	101.44615			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.56045		10.38000	101.44615			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	103.79000		0.00000	103.79000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000	100.81031		0.00000	100.74316			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.12633		0.00000	101.03098			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000	106.08023		2.56500	106.15135			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.59000	201.68445		2.60000	200.98771			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000	106.65072		2.53500	106.72291			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.25566		0.00000	101.23898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond		2.62000	200.80983		2.63000	200.11575			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	101.24225		0.00000	101.13917			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.35000	108.80636		2.36000	108.48804			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.64000	104.95031		2.25000	111.79433		121,440,000,000,000.00	46,000,000,000	20,000,000,000.00	
FRS36	On 07/12/2023	Spot Bond		2.59000	261.90931		2.59000	261.38329			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.09000	272.14124		2.09000	271.60935			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.81000	257.55338		2.81000	257.03001			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.57000	126.50285		2.57000	126.24866			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.04599		0.00000	101.02542			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.10000	126.73658		2.10000	126.67458			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.24979		0.00000	101.22826			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.51041		0.00000	101.48930			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.93456		0.00000	100.91360			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.42000	106.10368		2.40500	106.37882			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.23991		104.97509	17.19629			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	21.05076		101.07593	20.99928			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	14.10066		100.44759	14.06636			0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	19.60155		100.76967	19.55374			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.11000	114.23793		2.12000	113.94304			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.21000	110.25142		2.22000	109.93037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS86	On 23/04/2018	Spot Bond	0.00000	98.46002	0.00000	98.45564		0.00		0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.24000	109.93995	2.25000	109.61949		0.00		0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.50758	0.00000	100.48392		0.00		0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.29000	339.54606	2.29000	338.87512		0.00		0	0.00	
FRS92	On 21/06/2014	Spot Bond	0.00000	99.90475	0.00000	101.26641		0.00		0	0.00	
FRS93	On 11/08/2014	Spot Bond	0.00000	100.89947	0.00000	100.87768		0.00		0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.84918	0.00000	100.82869		0.00		0	0.00	
FRS95	On 11/08/2014	Spot Bond	0.00000	100.80848	0.00000	100.78888		0.00		0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.48114	0.00000	100.45966		0.00		0	0.00	
FRS97	On 29/08/2018	Spot Bond	0.00000	100.36361	0.00000	100.28683		0.00		0	0.00	
FRS99	On 09/10/2014	Spot Bond	0.00000	101.48750	0.00000	101.46619		0.00		0	0.00	
FRX14	On 01/09/2014	Spot Bond	5.76500	103.04560	5.74500	103.03371		0.00		0	110,000,000.00	
FRX15	On 14/03/2015	Spot Bond	6.70000	103.73787	6.68500	103.73011		0.00		0	100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.67000	102.73546	7.65500	102.74498		0.00		0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.08000	103.37271	8.06500	103.39286		0.00		0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.29000	108.98001	8.26500	109.03995		0.00		0	0.00	
FRX19	On 15/11/2019	Spot Bond	8.88000	101.34741	8.83500	101.51437		0.00		0	1,550,800,000.00	
FRX20	On 01/10/2020	Spot Bond	9.08000	100.31058	9.03500	100.49657		0.00		0	0.00	
FRX23	On 28/02/2023	Spot Bond	9.65500	91.22668	9.62500	91.29487		0.00		0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.81000	106.32675	9.76000	106.63593		0.00		0	144,400,000.00	
FRX26	On 01/10/2026	Spot Bond	10.08000	97.98712	10.03000	98.29969		0.00		0	500,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.36000	96.30891	10.29500	96.76860		0.00		0	0.00	
FRX45	On 14/04/2045	Spot Bond	10.56000	78.19323	10.51000	78.53142		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond		0.00000	99.98349		0.00000	99.96680			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	99.98284		0.00000	99.96548			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	99.98256		0.00000	99.96493			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	99.98184		0.00000	99.96353			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	99.98072		0.00000	99.96134			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	99.97989		0.00000	99.95970			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	99.97626		0.00000	99.95258			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.50995		0.00000	100.49260			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.53677		0.00000	100.51853			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.56102		0.00000	100.54196			0.00	92,000,000	46,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.56674		0.00000	100.54748			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.58292		0.00000	100.56312			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.60723		0.00000	100.58661			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.62748		0.00000	100.60618			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.71646		0.00000	100.69217			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.68728		0.00000	101.66736			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.44155		0.00000	101.42070			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.43000	101.89565		9.41500	101.90642			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.70390		0.00000	100.63842			0.00	0	0.00
GRA311	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB95	On 28/07/2014	Spot Bond		0.00000	99.33204		0.00000	99.26687			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.98859		0.00000	100.91283			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.01005		0.00000	100.93264			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.05154		0.00000	100.97093			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.10301		0.00000	101.01844			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.17442		0.00000	101.08436			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	100.20277		0.00000	100.18160			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.52002		0.00000	101.50163			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.28241		0.00000	101.26267			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.36951		0.00000	101.35356			0.00	200,000,000	200,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	101.51771		0.00000	101.50013			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.16021		0.00000	100.13910			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.61433		0.00000	100.59275			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS01	On 27/06/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.43245		0.00000	100.41397			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	99.83875		0.00000	100.30436			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	99.91960		0.00000	99.89902			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.34451		0.00000	101.31998			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.58908		0.00000	101.57084			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.02450		0.00000	100.09233			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.95108		0.00000	100.93107			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.96334		0.00000	100.94314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC12	On 28/07/2014	Spot Bond		0.00000	100.87051		0.00000	100.80481			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	100.65589		0.00000	100.59030			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.18188		0.00000	101.16154			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		8.16663	99.26823		8.15193	99.27206			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.23716		0.00000	101.21585			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.51928	104.41639		8.50459	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.30820		0.00000	101.28565			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.96944	104.41639		8.95477	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.39500		0.00000	101.37094			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	101.31238		0.00000	101.29161			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.45070		0.00000	101.42834			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.50367		0.00000	101.48048			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.66557		0.00000	100.64378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	9.89000	103.30680		9.89000	103.27925			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.43000	109.93434		8.38500	110.12957			0.00	0	6,568,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.88000	276.58048		1.88000	276.04620			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.88000	282.87230		1.88000	282.32586			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69000	99.66824		9.63000	100.15526			0.00	0	3,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.61000	100.30246		9.55000	100.80327			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	62.92256		100.00000	62.77013			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.33551		100.00000	16.29594			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	94.98847		100.00000	94.66538			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.79436		100.00000	43.68709			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.35471		100.00000	22.29996			40,000,000,000,000.00	400,000,000	100,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.43481		100.00000	14.39984			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	65.17203		100.00000	65.01064			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000	116.91627		1.61000	116.74974			359,120,195,040,000.00	24,450,121,900	98,324,546,600.00
I2038	On 31/01/2038	Spot Bond	1.82000	121.86413		1.80500	122.14171			146,201,854,344,000.00	80,330,689,200	84,944,189,200.00
I2046	On 31/03/2046	Spot Bond	1.91000	120.61259		1.92000	120.28352			409,313,741,271,000.00	14,300,388,100	87,507,768,900.00
I2050	On 31/12/2050	Spot Bond	2.00000	127.33483		2.00000	127.27287			107,948,033,200,000.00	53,974,016,600	30,860,128,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000	94.15000		0.00000	94.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.69000	104.61639		7.67500	104.60565			0.00	0	595,500,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.75531		0.00000	100.64063			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.91626		0.00000	100.03350			0.00	1,500,000,000	1,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.19000	104.55697		8.17500	104.55845			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.33000	107.82157		8.31500	107.84664			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.59019		0.00000	100.57085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL26	On 18/08/2014	Spot Bond	4.53000		117.93328		4.53000	117.86786			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01000		103.25396		7.99500	103.26102			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.83713		0.00000	100.81836			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.88596		0.00000	100.86609			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.38000		128.68846		1.38000	128.44661			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		129.98541		2.17000	129.72990			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.86995		0.00000	101.85206			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.78452		0.00000	102.76667			0.00	500,000,000	500,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.45000		102.84878		8.43500	102.87366			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.46231		0.00000	100.44598			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.65425		0.00000	101.63886			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.66574		0.00000	100.64647			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	9.01000		96.28345		8.98500	96.34910			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.53000		93.41103		9.48500	93.56680			0.00	0	18,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.40969		0.00000	100.39314			0.00	2,000,000,000	2,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.53000		97.74548		8.51500	97.76982			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.58000		101.23934		9.53500	101.41559			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.92317		0.00000	100.90460			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.95038		0.00000	100.93127			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.95000		101.43216		7.93500	101.43883			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.79000		100.79175		8.76500	100.85153			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.05208		0.00000	101.03091			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.68360		0.00000	100.66492			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond	8.10000	103.93214		8.08500	103.94481			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.75000	104.81305		8.72500	104.88349			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.94500	105.32558		9.91500	105.48361			0.00	0	41,950,000,000.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.50120		0.00000	101.48213			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	101.03419		0.00000	101.01573			0.00	0	150,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00434		100.00000	0.00433			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.06308		0.00000	101.04478			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.11051		0.00000	101.09139			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.20000	97.23789		9.15500	97.42160			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.82649		5.00000	100.81288			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.82649		5.00000	100.81288			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.91438		5.00000	101.90047			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.82649		5.00000	100.81288			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.04941		4.00000	101.03853			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	102.65589		0.00000	102.55230			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	102.56906		0.00000	102.46785			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	101.98343		0.00000	101.87883			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.00836		9.20000	107.98181			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.77065		0.00000	101.71982			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.77065		0.00000	101.71982			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.70771		0.00000	100.68456			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.38218		100.00000	7.36430			0.00	0	0.00
IN01Q	On 23/07/2014	Spot Bond	0.00000	101.04105		0.00000	101.02281			0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000	100.77314		0.00000	100.70013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN03Q		On 12/08/2014	Spot Bond	0.00000	100.64960	0.00000	100.57678			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	9.69000	101.74474	9.67500	101.72907			0.00	0	0.00
IN04Q		On 26/08/2014	Spot Bond	0.00000	100.39724	0.00000	100.32478			0.00	0	0.00
IN06H		On 10/09/2014	Spot Bond	0.00000	100.11861	0.00000	100.05080			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.48015	0.00000	100.45312			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	9.32834	100.00000	9.30574			0.00	0	0.00
IN248U		On 26/06/2014	Spot Bond	100.00000	101.02503	100.00000	100.75419			0.00	0	0.00
IN249U		On 10/07/2014	Spot Bond	100.00000	94.55959	100.00000	94.31525			0.00	0	0.00
IN255U		On 11/09/2014	Spot Bond	100.00000	81.29176	100.00000	81.11111			0.00	0	0.00
IN427U		On 01/07/2014	Spot Bond	100.00000	98.24914	100.00000	97.98923			0.00	0	0.00
IN428U		On 08/07/2014	Spot Bond	100.00000	96.46408	100.00000	96.21352			0.00	0	0.00
IN429U		On 15/07/2014	Spot Bond	100.00000	94.73711	100.00000	94.49543			0.00	0	0.00
IN430U		On 22/07/2014	Spot Bond	100.00000	97.63779	100.00000	96.87500			0.00	0	0.00
IN431U		On 29/07/2014	Spot Bond	100.00000	93.91959	100.00000	93.22389			0.00	0	0.00
IN432U		On 05/08/2014	Spot Bond	100.00000	89.55331	100.00000	88.89964			0.00	0	0.00
IN433U		On 12/08/2014	Spot Bond	100.00000	85.17483	100.00000	84.58333			0.00	0	0.00
IN434U		On 19/08/2014	Spot Bond	100.00000	81.20000	100.00000	99.17355			0.00	0	0.00
IN435U		On 26/08/2014	Spot Bond	100.00000	95.90551	100.00000	95.15625			0.00	0	0.00
IN436U		On 02/09/2014	Spot Bond	100.00000	91.27131	100.00000	90.56924			0.00	0	0.00
IN437U		On 09/09/2014	Spot Bond	100.00000	86.57353	100.00000	85.94161			0.00	0	0.00
INA426		On 24/06/2014	Spot Bond	5.90000	99.82251	5.90000	99.80640			0.00	0	0.00
INA427		On 01/07/2014	Spot Bond	5.90000	99.70989	5.90000	99.69382			0.00	0	0.00
INA428		On 08/07/2014	Spot Bond	5.90000	99.59752	5.90000	99.58148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA430	On 22/07/2014	Spot Bond	6.00000	99.36299		6.00000	99.34676			0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000	99.13629		6.00000	99.12014			0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.10000	99.00722		6.10000	98.99084			0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.10000	98.77840		6.10000	98.76209			0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.10000	98.55063		6.10000	98.53440			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.97120		0.00000	101.94615			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.19527	103.40178		11.12918	103.42859			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.19527	102.24274		11.12918	102.26926			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	99.91303		0.00000	99.89084			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.25291		0.00000	100.22376			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	99.91524		0.00000	99.89350			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.35483		6.50000	101.33711			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	99.92977		0.00000	101.96896			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	101.52316		0.00000	101.50381			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	97.45474		0.00000	97.44698			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92171			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.16962		0.00000	101.09493			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	99.86539		0.00000	101.79699			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.39282		0.00000	101.31389			0.00	0	0.00
ING233	On 25/06/2014	Spot Bond	0.00000	102.94913		0.00000	102.88894			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	99.94825		0.00000	101.44647			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	99.94866		0.00000	101.43485			0.00	0	0.00
ING239	On 15/07/2014	Spot Bond	0.00000	101.04412		0.00000	100.97638			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.73571		0.00000	100.66623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242	On 10/02/2015	Spot Bond		0.00000	100.61831		0.00000	100.54900			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.54395		0.00000	100.52611			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.53765		0.00000	100.52001			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond		0.00000	100.33696		0.00000	100.26939			0.00	100,000,000	50,000,000.00
ING247	On 17/09/2014	Spot Bond		0.00000	101.49342		0.00000	101.42849			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	101.08713		0.00000	101.01771			0.00	0	0.00
ING252	On 20/06/2014	Spot Bond		0.00000	100.68983		0.00000	100.62084			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.36164		0.00000	100.28932			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	102.04711		0.00000	101.93912			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.37825		0.00000	100.36050			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.77260		0.00000	100.69534			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	97.52786		0.00000	97.45871			0.00	0	0.00
IP269U	On 18/06/2014	Spot Bond		100.00000	66.66667		100.00000	66.66667			0.00	0	0.00
IP270U	On 10/07/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IPC02U	On 04/07/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.29329		0.00000	101.27370			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.32021		0.00000	101.30021			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.33820		0.00000	101.31792			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.70000	101.83439		8.68500	101.84760			0.00	0	0.00
IPFC01	On 15/07/2014	Spot Bond		0.00000	101.03907		0.00000	100.97310			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.75000	98.86846		9.70500	99.06330			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.07786		0.00000	100.05744			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.93000	104.54749		8.91500	104.56516			0.00	0	111,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000	101.45082		0.00000	101.43055			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.44124		0.00000	101.42039			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.91976		0.00000	100.89992			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.59589		0.00000	100.57051			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	99.91185		0.00000	99.88926			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.87000	101.49719		8.85500	101.48736			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.80070		0.00000	101.78213			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.30383		0.00000	100.27942			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000	120.74357		3.26000	120.49191			1,043,200,000,000.00	320,000,000	160,000,000.00
IV019	On 31/03/2028	Spot Bond	3.64000	137.01869		3.66000	136.42082			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.76184		0.00000	101.73881			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.56136		0.00000	101.53849			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.45153		0.00000	101.42870			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.15876		0.00000	100.04078			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.82849		0.00000	99.80630			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	96.81098		3.61000	96.51600			1,296,000,000,000.00	360,000,000	180,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.60000	102.57108		3.61000	102.46350			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.19133		0.00000	100.16632			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.86485		0.00000	100.84056			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.11861		0.00000	100.05080			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.58000	111.63003		10.55500	111.68136			6,348,000,000,000.00	600,000,000	900,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.30306		0.00000	101.27681			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.64000	137.01869		3.66000	136.42082			0.00	0	0.00
IV427U	On 03/07/2014	Spot Bond	100.00000	97.73453		100.00000	97.47733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV428U	On 10/07/2014	Spot Bond	100.00000		95.96427	100.00000	95.71630				0.00	0	0.00
IV429U	On 17/07/2014	Spot Bond	100.00000		94.26264	100.00000	94.02340				0.00	0	0.00
IV430U	On 24/07/2014	Spot Bond	100.00000		96.12403	100.00000	96.80943				0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000		88.25544	100.00000	87.62051				0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000		84.00000	100.00000	83.42465				0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000		91.92453	100.00000	91.35000				0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.40534	0.00000	100.38635				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.12029	0.00000	101.10260				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.50302	0.00000	100.43335				0.00	0	0.00
IVA426	On 26/06/2014	Spot Bond	5.90000		99.79030	5.90000	99.77421				0.00	0	0.00
IVA427	On 03/07/2014	Spot Bond	5.90000		99.67775	5.90000	99.66170				0.00	0	0.00
IVA428	On 10/07/2014	Spot Bond	5.90000		99.56546	5.90000	99.54944				0.00	0	0.00
IVA429	On 17/07/2014	Spot Bond	6.00000		99.44420	6.00000	99.42795				0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000		99.10399	6.00000	99.08785				0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.10000		98.63185	6.10000	98.61560				0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.10000		98.51818	6.10000	98.50196				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.81327	0.00000	100.79161				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.03235	0.00000	101.01206				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.42251	0.00000	101.40436				0.00	600,000,000	300,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.43852	0.00000	101.41919				0.00	0	0.00
IVC012	On 09/08/2014	Spot Bond	0.00000		100.71142	0.00000	100.69379				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.55869	0.00000	100.53971				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.60088	0.00000	100.57899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond	0.00000	100.34000	0.00000	100.31934				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.32030	0.00000	101.30030				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.32930	0.00000	101.30916				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.34730	0.00000	101.32688				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.26630	0.00000	101.24713				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.17399	0.00000	101.15378				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.02507	0.00000	101.00489				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.99986	0.00000	99.98090				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.68469	0.00000	100.66487				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.44051	0.00000	100.42164				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.43597	0.00000	100.41729				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.58384	0.00000	101.56283				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.25503	0.00000	101.23704				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.08751	0.00000	101.06809				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.91419	0.00000	100.89621				0.00	0	0.00
IVC031	On 18/08/2014	Spot Bond	0.00000	100.45260	0.00000	100.35202				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	59.40752	100.00000	59.26360				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.04299	0.00000	101.02203				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	62.58682	100.00000	62.43354				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.82381	0.00000	101.80449				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	22.49975	100.00000	22.44524				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.38498	0.00000	101.36364				0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	86.79245	100.00000	86.58824				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	85.31887	100.00000	85.12452				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		61.46307	100.00000	61.31254				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		69.91348	100.00000	69.78084				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		60.88522	100.00000	60.73773				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		54.80978	100.00000	54.67700				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.12292	100.00000	16.99711				0.00	3,000,000,000	32,200,000,000.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.12759	100.00000	10.64002				0.00	10,000,000,000	42,800,000,000.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		86.79245	100.00000	86.52038				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.44638	0.00000	102.35215				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.19242	0.00000	101.16740				0.00	0	16,367,700.00
KW01	On 31/10/2027	Spot Bond	8.80000		138.31869	8.75000	138.77557				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.24160	0.00000	100.22377				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.76493	0.00000	101.74585				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.44408	0.00000	100.42332				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.44387	0.00000	100.42401				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.00871	0.00000	100.98842				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	9.03000		98.99203	9.01500	99.00739				0.00	0	1,429,100,000.00
LGL03	On 03/04/2018	Spot Bond	9.18000		96.74957	9.16500	96.77161				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.68000		100.79468	9.63500	100.97081				0.00	0	27,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.08126	0.00000	100.13897				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69000		100.18442	10.67500	100.17605				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.09738	0.00000	100.15221				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.56414	0.00000	100.48315				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.60148	0.00000	100.51511				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.64620		0.00000	100.55338			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.15488		0.00000	101.08624			0.00	0	0.00
MAQ050	On 02/07/2014	Spot Bond	0.00000	98.78692		0.00000	98.77416			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	98.02052		0.00000	97.95107			0.00	0	0.00
MAQ052	On 25/07/2014	Spot Bond	0.00000	99.38821		0.00000	99.32381			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	98.93066		0.00000	98.86585			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	99.67336		0.00000	99.60803			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	67.59259		100.00000	67.46765			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	86.79245		100.00000	86.58824			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.91576		0.00000	101.84237			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	81.23620		100.00000	81.05727			0.00	0	0.00
MAQ21U	On 29/07/2014	Spot Bond	100.00000	92.53731		100.00000	91.85185			0.00	0	0.00
MAQ23U	On 19/06/2014	Spot Bond	100.00000	66.66667		100.00000	99.72678			0.00	0	0.00
MAQ24U	On 24/06/2014	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
MAQ25U	On 09/07/2014	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.21404		0.00000	100.10691			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.47474		0.00000	101.45652			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.20583		0.00000	101.18705			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	102.06047		0.00000	102.04265			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.54294		0.00000	102.52503			0.00	0	2,000,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.10456		0.00000	101.80991			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.15475		0.00000	100.13654			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.45300		0.00000	100.43395			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.64880		0.00000	100.63153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000		100.78647		0.00000	100.76802			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		101.11408		0.00000	101.09696			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.15808		0.00000	101.08426			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		81.65548		100.00000	81.47321			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		59.73123		100.00000	59.58652			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		63.53600		100.00000	63.38208			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.93000		101.96194		8.90500	102.03431			0.00	0	129,900,000.00
MBSA02	On 15/04/2019	Spot Bond	8.82000		101.88764		8.79500	101.96048			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.03339		0.00000	100.09963			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.02445		0.00000	100.09229			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		101.23023		0.00000	101.21160			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		101.31004		0.00000	101.23347			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		101.31937		0.00000	101.24226			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.36595		0.00000	101.28615			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.02960		0.00000	102.94534			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.18370		0.00000	103.09539			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.26500		102.40623		8.25000	102.41456			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.00000		105.49441		8.97500	105.56118			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.87500		105.25920		9.83000	105.46820			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.52000		101.38329		6.50000	101.37543			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		99.98267		0.00000	99.96518			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.98199		0.00000	99.96382			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1B	On 20/09/2019	Spot Bond	9.88000	101.42077		9.83500	104.05601			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70500	103.12006		7.69000	103.11647			0.00	0	4,990,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.41080		0.00000	100.38969			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	9.19000	99.42138		9.17500	99.43477			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.03665		0.00000	100.01841			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.75000	104.07175		9.70500	104.26616			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.71798		100.00000	13.68475			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.39458		0.00000	100.37428			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.89000	99.40150		8.87500	99.41585			0.00	0	79,700,000.00
MTN02	On 13/07/2014	Spot Bond	6.00500	104.68167		5.98500	104.66594			0.00	0	312,300,000.00
MTN03	On 13/07/2015	Spot Bond	7.79000	105.62629		7.77500	105.61930			0.00	0	90,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.83000	107.80748		8.81500	107.82219			0.00	0	519,700,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.42802		100.89771	6.41232			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.51342		100.61875	6.49756			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	100.68968		0.00000	100.67030			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.69940		0.00000	100.67974			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.70411		0.00000	100.68432			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.76280		0.00000	100.74137			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.83097		0.00000	100.80762			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.41226		100.00000	0.41126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.41226	100.00000	0.41126				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.31000		94.64835	9.28000	94.79083				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.64000		101.36581	7.62500	101.37322				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.40000		98.24228	9.35500	98.42885				0.00	0	1,063,831,200.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		101.17362	0.00000	101.15690				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.20000		103.20903	9.15500	103.40818				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.62808	0.00000	100.60923				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.64500		102.93338	9.61500	103.09495				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.89287	0.00000	101.87530				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.71468	0.00000	100.69607				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.94163	0.00000	101.92427				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.28364	0.00000	101.26611				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.56456	0.00000	100.54621				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.94537	0.00000	101.54577				0.00	200,000,000	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.39000		106.40552	7.37500	106.40255				0.00	0	856,600,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.63193	0.00000	101.61546				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.83000		113.65625	8.80500	113.73932				0.00	0	439,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.97500		33.98358	10.92500	34.10391				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.59000		103.25079	7.57500	103.24191				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.19766	0.00000	101.17704				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.26063	0.00000	101.23891				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.94000		104.50694	7.92500	104.50948				0.00	0	5,939,800,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		99.92783	0.00000	99.90926				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	101.31579	0.00000	101.29700				0.00	0	950,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.86516	0.00000	102.84668				0.00	0	500,000,000.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.55636	0.00000	101.53462				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.38518	0.00000	101.36384				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.35836	0.00000	100.33662				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	90.20619	0.00000	90.18771				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.33952	0.00000	100.31883				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	101.12044	0.00000	101.10004				0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	101.21759	0.00000	101.19541				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.04581	0.00000	101.02522				0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	101.45514	0.00000	101.43307				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	86.45246	0.00000	86.43335				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.73646	0.00000	101.66369				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.73966	0.00000	100.71826				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.98107	0.00000	99.96202				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.98217	0.00000	99.96421				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.46804	0.00000	101.44701				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.98284	0.00000	99.96553				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.94471	0.00000	99.87110				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.94475	0.00000	99.87120				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.95167	0.00000	100.93253				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.93593	0.00000	99.85064				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.14500	105.74571	10.09500	106.02976				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.93634	0.00000	99.85159				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.18000	104.50640	10.13000	104.79698				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.93593	0.00000	99.85064				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.94267	0.00000	99.86632				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.98088	0.00000	99.96177				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64000	104.86176	8.62500	104.85537				0.00	0	1,071,100,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.27140	0.00000	101.24788				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.45012	0.00000	100.35977				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.21000	103.74174	10.18500	103.86816				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.57717	0.00000	101.48475				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.24545	0.00000	101.22802				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.28000	110.43092	12.26500	110.44820				0.00	0	131,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	110.41304	0.00000	110.40451				0.00	0	500,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.38218	0.00000	100.35589				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000	165.11956	2.10000	165.03890				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.93000	105.69716	8.88500	105.88270				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.15989	0.00000	100.14111				0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.11907	0.00000	100.05100				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.56000	104.65656	9.51500	104.75645				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.54416	0.00000	100.52431				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.74954	0.00000	100.73132				0.00	3,600,000,000	300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.51388	0.00000	100.49512				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.53286	0.00000	100.51342				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.52150	0.00000	100.50247				0.00	0	50,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.76000	105.53665	9.71500	105.68075				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.53291	0.00000	100.51347				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.54421	0.00000	100.52437				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.53665	0.00000	100.51707				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.96000	104.64149	9.91500	104.73467				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.55943	0.00000	100.53904				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.55179	0.00000	100.53167				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.55557	0.00000	100.53532				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.69518	0.00000	100.66990				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.64921	0.00000	100.62558				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.56692	0.00000	100.54626				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.69000	113.52950	8.66500	113.60111				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.15000	119.48670	9.10500	119.74752				0.00	0	313,300,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500	171.16904	1.99500	171.08590				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.52000	121.81834	9.47000	122.23666				0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.08109	0.00000	101.06060				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.97759	0.00000	100.95793				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.71426	0.00000	101.69630				0.00	600,000,000	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.92402	0.00000	99.90448				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.44692		0.00000	100.42694			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.46243		0.00000	100.44177			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.51350		0.00000	100.48957			0.00	0	100,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.57944		0.00000	100.46301			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.48247	100.00000	16.44255				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		42.82904	100.00000	42.72415				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92000		103.82153	6.90500	103.82174				0.00	0	313,836,500.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		15.15229	100.00000	15.11559				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.91000	0.00000	98.91000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		66.40704	100.00000	66.24440				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.67996	0.00000	100.66085				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.99677	0.00000	100.92315				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.27150	0.00000	100.19896				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.23935	0.00000	100.21995				0.00	0	0.00
PNP17	On 27/06/2014	Spot Bond	0.00000		100.34060	0.00000	100.27573				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.31067	0.00000	100.29247				0.00	0	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.90259	0.00000	101.82245				0.00	2,400,000,000	800,000,000.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2A1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PR2B1H	On 15/06/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PR2C1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2C1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PR2D1H	On 15/06/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.95582		0.00000	100.93704			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.98354		0.00000	100.96420			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.99600		0.00000	100.97642			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.02371		0.00000	101.00358			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.14276		0.00000	101.12027			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.17043		0.00000	101.14739			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.07955		0.00000	101.05783			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69000		105.05552		6.67500	105.04036			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.37500		98.48628		6.35500	98.47407			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.22000		39.58052		8.17000	39.79111			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.69000		111.46503		6.67500	111.46377		8,456,599,987,920,000.00	64,065,768,000	15,136,292,500.00	
R158	On 15/09/2015	Spot Bond	6.69000		111.46503		6.67500	111.46377			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59000		92.28005		6.57500	92.28043			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69000		117.44032		6.67500	117.45287			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52000		86.61804		6.50500	86.63114			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.40000		116.00941		8.35000	116.40886		8,725,329,844,560,000.00	38,729,743,400	85,741,471,300.00	
R187P	On 21/12/2026	Spot Bond	8.14000		36.86980		8.09000	37.08393			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.06000		34.39769		8.01000	34.61426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197		On 07/12/2023	Spot Bond	1.59000	283.12234		1.59000	282.98792			78,655,764,537,000.00	49,469,034,300	40,380,994,300.00
R201		On 21/12/2014	Spot Bond	6.00500	101.29955		5.98500	101.29308			6,005,000,000,000.00	1,000,000,000	63,900,000,000.00
R202		On 07/12/2033	Spot Bond	1.79000	227.03482		1.80000	226.58883			564,987,532,291,000.00	15,635,492,900	53,601,802,900.00
R2023		On 28/02/2023	Spot Bond	8.24500	99.28825		8.21500	99.44687			2,874,271,974,722,500.00	48,607,880,500	93,354,803,000.00
R203		On 15/09/2017	Spot Bond	7.33000	104.74415		7.31500	104.76700			7,051,987,661,778,000.00	62,071,986,600	48,704,779,100.00
R2030		On 31/01/2030	Spot Bond	8.91000	95.46096		8.85000	95.91299			367,871,625,000,000.00	41,287,500,000	26,648,700,000.00
R2032		On 31/03/2032	Spot Bond	9.03500	94.89765		8.25000	100.18559			0.00	0	43,000,000,000.00
R2037		On 31/01/2037	Spot Bond	9.09500	97.58008		9.03500	98.10419			105,642,952,491,000.00	11,615,497,800	36,518,761,200.00
R204		On 21/12/2018	Spot Bond	7.58000	101.53495		7.55500	101.60915			1,635,424,314,428,000.00	15,755,186,600	64,670,975,500.00
R2048		On 28/02/2048	Spot Bond	9.22000	97.76248		9.17500	98.18504			393,053,664,546,000.00	42,630,549,300	17,215,050,100.00
R207		On 15/01/2020	Spot Bond	7.88000	100.29820		7.83500	100.47353			3,982,401,641,720,000.00	05,380,919,000	78,659,604,400.00
R208		On 31/03/2021	Spot Bond	8.05000	94.76605		8.00500	94.96811			1,663,187,944,705,000.00	06,607,198,100	79,003,435,300.00
R209		On 31/03/2036	Spot Bond	9.04000	74.98468		8.98000	75.41706			2,219,643,047,112,000.00	45,535,735,300	22,450,535,300.00
R210		On 31/03/2028	Spot Bond	1.74000	170.45468		1.76000	169.97705			70,436,605,398,000.00	40,480,807,700	30,949,240,500.00
R211		On 31/01/2017	Spot Bond	0.68000	131.09651		0.68000	131.03749			44,704,007,432,000.00	65,741,187,400	63,720,210,500.00
R212		On 31/01/2022	Spot Bond	1.60000	135.26782		1.60000	135.20350			50,689,730,880,000.00	31,681,081,800	68,239,926,300.00
R213		On 28/02/2031	Spot Bond	8.92000	85.58110		8.85500	86.05383			1,404,049,315,656,000.00	57,404,631,800	47,796,531,800.00
R214		On 28/02/2041	Spot Bond	9.13500	75.75484		9.08500	76.12577			1,716,471,028,219,500.00	87,900,495,700	95,514,579,700.00
R226C		On 15/09/2014	Spot Bond	5.97500	98.57991		5.95500	98.56874			0.00	0	0.00
R227C		On 15/03/2015	Spot Bond	6.75000	95.21165		6.73500	95.20472			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.59000	92.28005		6.57500	92.28043			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	6.51000	89.45685		6.49500	89.46391			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	6.52000	86.61804		6.50500	86.63114			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R325C	On 21/06/2014	Spot Bond	6.06000	99.96681	6.04000	99.95038				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	6.01000	97.05108	5.99000	97.04487				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66000	93.62478	6.64500	93.62163				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53000	90.77938	6.51500	90.78325				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51000	87.94330	6.49500	87.95348				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57000	85.04709	6.55500	85.06297				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.30500	80.60280	7.29000	80.62200				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.35500	77.63115	7.34000	77.65516				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.58500	74.21549	7.56000	74.27199				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.56500	71.56582	7.54000	71.62897				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.54500	69.02406	7.52000	69.09333				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.53500	66.55008	7.51000	66.62492				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.84000	63.01252	7.79500	63.16334				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.82000	60.71157	7.77500	60.87012				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.97000	57.83940	7.92500	58.00265				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.94000	55.74341	7.89500	55.91291				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.91000	53.73890	7.86500	53.91404				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.88000	51.82144	7.83500	52.00166				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.84000	50.03017	7.79500	50.21512				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.80000	48.31945	7.75500	48.50867				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.34000	44.15214	8.29000	44.35481				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.30000	42.55604	8.25000	42.76174				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.26000	41.03342	8.21000	41.24175				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.22000	39.58052	8.17000	39.79111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond		8.18000	38.19377		8.13000	38.40628			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.14000	36.86980		8.09000	37.08393			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.10000	35.60544		8.05000	35.82091			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		8.06000	34.39769		8.01000	34.61426			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.68061		0.00000	101.65466			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.56099		0.00000	100.53714			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.68897		0.00000	101.66330			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.53173		0.00000	101.50742			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	17.02437		100.00000	16.98313			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	6.30677		100.00000	6.29132			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	17.10529		100.00000	17.06385			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.56699		0.00000	101.54709			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.16237		0.00000	100.14099			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.66338		0.00000	100.64596			0.00	0	200,000,000.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	102.19277		0.00000	102.12146			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	99.91772		0.00000	99.90065			0.00	0	0.00
RDFC14	On 18/08/2014	Spot Bond		0.00000	100.55918		0.00000	100.49340			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.16618		0.00000	101.14615			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.59930		0.00000	100.57896			0.00	800,000,000	400,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.31082		0.00000	101.29098			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.92216		0.00000	100.90146			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.20057		0.00000	100.17952			0.00	0	480,000,000.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.34618		0.00000	101.27436			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000	101.15800		0.00000	101.13807			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.43938		0.00000	100.41884			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.20786		0.00000	100.18617			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.04139		0.00000	101.01257			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	102.38649		0.00000	102.26036			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	101.55576		0.00000	101.42374			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	101.39580		0.00000	101.27747			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	101.39580		0.00000	101.27747			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.77361		0.00000	99.74463			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	99.74692		0.00000	99.71462			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.25290		0.00000	100.22376			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.89202		12.35000	106.85664			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.23615		0.00000	100.21163			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.77399		100.00000	13.74062			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond	0.00000	100.70112		0.00000	100.61294			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.39076		0.00000	101.30192			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.27636		0.00000	101.25437			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.13481		100.00000	20.87503			0.00	500,000,000	1,500,000,000.00
RPG02	On 25/11/2014	Spot Bond	0.00000	101.00492		0.00000	100.55553			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.36249		100.00000	2.35683			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.05280		100.00000	16.01349			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	23.67546		100.00000	23.61810			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.28611		100.00000	14.23394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.63469	100.00000	23.57743				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.38892	0.00000	101.21241				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		102.14630	0.00000	102.10289				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.35000		104.66382	9.30500	104.86624			4,675,000,000,000.00	500,000,000	1,269,800,000.00	
RW23	On 10/12/2023	Spot Bond	9.49500		100.32111	9.46500	100.48085				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	10.07000		101.56477	10.00500	102.03393				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.93988	0.00000	97.09752				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94000		107.00307	7.92500	107.01435				0.00	0	2,940,700,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.52843	0.00000	100.50593				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.38000		101.27481	9.36500	101.29309				0.00	0	1,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.21532	0.00000	101.19399				0.00	400,000,000	400,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.04037	0.00000	100.02040				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.09317	0.00000	101.07120				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.24706	0.00000	101.22475				0.00	0	45,866,900.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.22450	0.00000	101.20260				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.69000		102.37794	7.67500	102.37039				0.00	0	1,039,700,000.00
SBK9	On 10/04/2018	Spot Bond	9.13000		99.27968	9.10500	99.33342				0.00	0	2,589,733,500.00
SBN27	On 15/09/2015	Spot Bond	8.15000		109.67468	8.13500	109.66910				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	8.01000		109.84450	7.99500	109.83932				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.94000		109.92956	7.92500	109.92458				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.73000		100.80082	8.71500	100.81869				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	8.08500		109.75348	8.07000	109.74808				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.05000		109.79594	8.03500	109.79065				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond	0.00000	100.03617		0.00000	100.01823			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.90677		0.00000	99.88297			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.59220		0.00000	101.57109			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.38000	103.58593		8.36500	103.60529			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.37034		0.00000	101.35174			0.00	1,600,000,000	800,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.92491		0.00000	99.90567			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.96009		0.00000	103.95373			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.20000	104.87309		9.15500	105.08363			0.00	0	91,900,000.00
SBS20	On 15/05/2026	Spot Bond	10.05000	100.93697		10.00000	101.25372			0.00	0	382,300,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.76977		0.00000	100.74750			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.99226		0.00000	100.97450			0.00	0	200,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.73553		0.00000	100.71567			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.51815		0.00000	103.50465			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.67000	101.40398		8.64500	101.47979			0.00	0	1,238,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	11.25750		100.00000	11.23231			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.78500	105.42891		9.75500	105.58897			0.00	0	3,308,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.22974		0.00000	101.21185			0.00	0	1,900,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.29500	97.79345		9.26500	97.88507			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.10000	94.07649		9.05000	94.39811			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.13159		0.00000	100.11166			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	10.05000	98.28434		10.00000	98.61229			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.75000	94.81120		9.70500	95.01164			0.00	0	19,900,000.00
SBS9	On 07/07/2016	Spot Bond	7.74000	111.98586		7.72500	111.99160			0.00	0	819,500,000.00
SBSI11	On 07/12/2023	Spot Bond	2.12000	271.51401		2.12000	270.98247			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.32500	128.86661		1.32500	128.62520			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.63000		0.00000	106.42000			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	100.24469		0.00000	100.16928			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	13.55262		100.00000	13.51979			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	82.63494		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.95000	126.85979		1.95000	126.61346			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.35483		6.50000	101.33711			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.01920		0.00000	99.99865			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	99.78544		0.00000	101.61189			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.30265		0.00000	103.27951			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.36000	98.18887		9.34500	102.56556			0.00	0	279,700,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.04538		0.00000	100.92976			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.41275		0.00000	101.39232			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	99.87850		0.00000	99.79768			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	99.93217		0.00000	99.91468			0.00	0	0.00
SHS10	On 28/07/2014	Spot Bond		0.00000	100.85354		0.00000	100.78281			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	14.46986		100.00000	14.43481			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.14189		0.00000	100.02613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS13U	On 21/05/2015	Spot Bond	100.00000		58.30821		100.00000	58.12617			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	100.00000		16.88711		100.00000	16.83439		2,879,000,000,000,000.00	28,790,000,000	20,000,000,000.00	
SLI2	On 15/08/2016	Spot Bond	7.99000		106.49317		7.97500	106.50000			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18000		101.33055		9.15500	101.38953			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.68000		100.93839		8.66500	100.95644			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.58533		0.00000	100.56605			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.57528		0.00000	100.55505			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.89848		0.00000	100.87949			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.57926		0.00000	100.55890			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.03859		0.00000	101.01769			0.00	0	2,381,532,500.00
SSA01	On 28/06/2016	Spot Bond	8.43000		101.95858		8.41500	101.96326			0.00	0	172,700,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.34175		0.00000	101.32263			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.70448		0.00000	101.68626			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.27552		0.00000	101.25564			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.60000		94.63671		9.55500	94.80174			0.00	0	1,354,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.36522		0.00000	100.34307			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.85584		0.00000	99.83454			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.15784		0.00000	101.13675			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.65800		87.22866		9.61300	87.40672			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.72000		86.95338		9.67500	87.13058			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.25000		100.68435		7.23000	100.67453			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.14000		94.98345		9.09500	95.14366			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.01941		0.00000	99.99981			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.51000		101.40791		8.49500	101.42655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond		2.35000	108.80636		2.36000	108.48804			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.53000	97.96325		8.50500	97.96450			0.00	0	0.00
SSN013	On 19/07/2014	Spot Bond		0.00000	100.87664		0.00000	100.85945			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.57549		0.00000	100.47037			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.82000	104.72508		9.77000	104.98378			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.32386		0.00000	100.30408			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	99.96557		0.00000	99.94523			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.01847		0.00000	99.99995			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.15000	76.95540		10.08500	77.29308			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.19580		0.00000	101.17521			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.41521		0.00000	99.39432			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.62331		0.00000	100.54497			0.00	0	0.00
SY1065	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1067	On 18/06/2014	Spot Bond		0.00000	100.00000		0.00000	99.91857			0.00	0	0.00
SY1076	On 21/07/2014	Spot Bond		0.00000	99.44237		0.00000	99.37677			0.00	0	0.00
SY1078	On 29/07/2014	Spot Bond		100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
SY1086	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	99.09787		0.00000	99.03226			0.00	0	0.00
SY1088	On 13/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1089	On 17/06/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1090	On 18/08/2014	Spot Bond		0.00000	98.98448		0.00000	98.91896			0.00	0	0.00
SY1092	On 20/06/2014	Spot Bond		0.00000	99.95093		0.00000	99.88551			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	98.96792		0.00000	98.90239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1095	On 18/06/2014	Spot Bond	0.00000	100.00000		0.00000	99.91818			0.00	0	0.00
SY1096	On 23/06/2014	Spot Bond	0.00000	99.90202		0.00000	99.83670			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	98.91895		0.00000	98.85343			0.00	0	0.00
SY1099	On 23/06/2014	Spot Bond	0.00000	99.90211		0.00000	99.83686			0.00	0	0.00
SY1100	On 27/06/2014	Spot Bond	0.00000	99.83753		0.00000	99.77255			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	98.85092		0.00000	98.78526			0.00	0	0.00
SY1102	On 30/06/2014	Spot Bond	0.00000	99.78742		0.00000	99.72201			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	98.80156		0.00000	98.73589			0.00	0	0.00
SY1104	On 30/06/2014	Spot Bond	0.00000	99.51645		0.00000	99.51133			0.00	0	0.00
SY1105	On 07/07/2014	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
SY1106	On 09/07/2014	Spot Bond	0.00000	98.65168		0.00000	98.58670			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	99.64013		0.00000	99.57470			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	98.62077		0.00000	98.55509			0.00	0	0.00
SY1109	On 11/07/2014	Spot Bond	0.00000	93.53256		100.00000	94.07216			0.00	22,800,000,000	11,400,000,000.00
SY1110	On 14/07/2014	Spot Bond	0.00000	99.60796		100.00000	93.35038			0.00	10,200,000,000	5,100,000,000.00
SY1111	On 18/07/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1112	On 18/07/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1114	On 23/07/2014	Spot Bond	100.00000	98.69376		100.00000	98.55072			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.15000	109.14687		7.13500	109.14490			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	9.00000	101.94287		8.95000	102.26914			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	98.36797		100.00000	98.11703			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	92.31382		100.00000	92.08360			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	27.46349		100.00000	27.39696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	101.05567	0.00000	101.03757				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.87281	0.00000	100.85445				0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000	100.49136	0.00000	100.42330				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.32563	0.00000	100.30575				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.47051	0.00000	100.40301				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.98341	0.00000	99.96659				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.98246	0.00000	99.96470				0.00	0	0.00
TFS124	On 18/06/2014	Spot Bond	0.00000	100.00000	0.00000	99.92042				0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	97.75554	0.00000	97.68541				0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	97.24852	0.00000	97.17842				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.92824	0.00000	100.91001				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94000	104.84711	7.92500	104.85348				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.08444	0.00000	101.00578				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.11476	0.00000	101.03388				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.27757	7.83000	103.25567				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.06776	0.00000	100.99032				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.10566	0.00000	101.02544				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.86980	0.00000	102.78230				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.06776	0.00000	100.99032				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.10566	0.00000	101.02544				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.99791	7.16000	102.97789				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.17989	0.00000	101.09426				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.17383	0.00000	101.08864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.31909		0.00000	101.22329			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.29943		0.00000	101.20507			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.89176		0.00000	101.75384			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.82414		0.00000	101.69121			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.06625		0.00000	100.98891			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.11476		0.00000	101.03388			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.65303		8.73000	103.62857			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.06170		0.00000	100.98469			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.10566		0.00000	101.02544			0.00	5,000,000,000	2,500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.05000	100.58385		9.02500	100.64165			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.19681		0.00000	101.12035			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.25745		0.00000	101.17712			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.18292		0.00000	101.09707			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.16626		0.00000	101.08163			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.31978		0.00000	101.23546			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.31606		0.00000	101.22048			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.31001		0.00000	101.21488			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.43050		0.00000	101.33908			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.78655		0.00000	101.65639			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.79256		0.00000	101.66196			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	102.00812		0.00000	101.87944			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.15841		0.00000	101.13852			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.72684		101.06155	6.71022			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.06170		0.00000	100.98469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.36012	0.00000	101.28782				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.19806	0.00000	101.11111				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.25859	0.00000	101.16721				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.89777	0.00000	101.75941				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.51404	0.00000	101.49569				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.13471	0.00000	101.11523				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.15051	0.00000	101.13076				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.13471	0.00000	101.11523				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.15051	0.00000	101.13076				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.15841	0.00000	101.13852				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.12523	0.00000	101.10591				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.15051	0.00000	101.13076				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.23740	0.00000	101.21613				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.23740	0.00000	101.21613				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.23740	0.00000	101.21613				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.36372	0.00000	101.34025				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.39529	0.00000	101.37127				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.35583	0.00000	101.33250				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.98626	0.00000	101.95189				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.02560	0.00000	101.99054				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.00987	0.00000	101.97508				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19000	104.65801	8.17500	104.64766				0.00	0	1,279,700,000.00
TL20	On 22/02/2020	Spot Bond	10.03000	84.99899	9.98500	85.14399				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	8.17000	104.04279		8.15500	104.06486			264,217,800,000,000.00	32,340,000,000	7,359,100,000.00
TN20	On 17/09/2020	Spot Bond	9.30000	108.24118		9.25500	108.43193			39,855,150,000.00	4,285,500	18,650,485,500.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.80202		100.00000	0.79949			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.49500	109.25560		9.46500	109.42178			0.00	0	10,280,000,000.00
TN25	On 19/08/2025	Spot Bond	9.62000	102.31357		9.57000	102.62384			14,430,000,000,000.00	1,500,000,000	17,409,400,000.00
TN27	On 14/11/2027	Spot Bond	9.65000	95.28000		9.60000	95.61346			5,831,355,075,000.00	604,285,500	2,738,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.81066		0.00000	100.79185			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.60366		0.00000	101.58592			0.00	0	1,636,899,100.00
TORQ1	On 15/08/2014	Spot Bond	0.00000	100.71871		0.00000	100.69970			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.69414		0.00000	100.67405			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.71220		0.00000	100.69160			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.71402		0.00000	100.69336			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.80292		0.00000	100.77969			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.98712		0.00000	100.95859			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.53439		0.00000	101.51631			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.39102		0.00000	101.37158			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.42092		0.00000	101.40107			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.10789		0.00000	101.03516			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.18451		0.00000	101.10674			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.69617		10.00000	99.66860			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.70372		9.75000	99.67683			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.71077		100.00000	9.68490			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.22782		0.00000	100.15176			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.24210		0.00000	100.16127			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.25001	0.00000	100.16654				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.25160	0.00000	100.16759				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.29576	0.00000	100.19697				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.39248	0.00000	100.26131				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	98.30599	0.00000	98.24267				0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	97.61642	0.00000	97.55243				0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	97.42417	0.00000	97.36096				0.00	0	0.00
TSP155	On 24/07/2014	Spot Bond	0.00000	99.42619	0.00000	99.36415				0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	96.38243	0.00000	96.31636				0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond	0.00000	99.12580	0.00000	99.05724				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	95.53418	0.00000	95.45751				0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	98.89970	0.00000	98.83199				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	95.03231	0.00000	94.97317				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	95.13423	0.00000	95.05966				0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	98.40969	0.00000	98.34129				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	94.96041	0.00000	94.88710				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	94.73282	0.00000	94.65992				0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	97.94148	0.00000	97.87343				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	94.50807	0.00000	94.43557				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	93.81531	0.00000	93.74360				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.60659	0.00000	98.54102				0.00	556,900,000	556,900,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.65167	100.00000	12.62102				0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond	0.00000	100.55942	0.00000	100.49128				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC047	On 21/07/2014	Spot Bond	0.00000	101.11661	0.00000	101.04994				0.00	0	0.00
TWC048	On 22/07/2014	Spot Bond	0.00000	101.05556	0.00000	100.98959				0.00	0	0.00
TWC049	On 24/07/2014	Spot Bond	0.00000	101.04994	0.00000	100.98328				0.00	0	0.00
TWC051	On 25/07/2014	Spot Bond	0.00000	101.02296	0.00000	100.95588				0.00	0	0.00
TWC052	On 26/07/2014	Spot Bond	0.00000	100.91089	0.00000	100.84464				0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000	100.54879	0.00000	100.48227				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000	100.36586	0.00000	100.29934				0.00	0	0.00
TWC055	On 21/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC056	On 25/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ10	On 24/07/2014	Spot Bond	0.00000	101.18112	0.00000	101.10613				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000	100.41167	0.00000	100.33682				0.00	0	0.00
TWCM10	On 24/07/2014	Spot Bond	0.00000	101.06030	0.00000	100.99298				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000	100.36767	0.00000	100.30082				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.45000	109.24414	9.40500	109.44559				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	101.27660	0.00000	101.25461				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	101.74956	0.00000	101.72514				0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.67000	104.08934	9.65500	104.10378				0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	99.82496	0.00000	101.34546				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.81653	0.00000	99.79898				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.81513	0.00000	100.79546				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.84233	0.00000	100.82200				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.84354	0.00000	100.82318				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.79723	0.00000	99.77794				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.79140	0.00000	99.77157				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	7.05000	110.41820		7.03500	110.42601			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.16000	242.66356		1.16000	242.55108			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.01000	102.31061		6.99500	102.30512			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.83000	103.54953		7.81500	103.56743			24,586,200,000,000.00	3,140,000,000	6,170,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.13500	103.99075		8.11000	104.07055			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.50500	102.79975		8.46000	102.98630			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.59000	102.63866		8.54500	102.85038			0.00	0	2,790,300,000.00
Z014	On 30/06/2015	Spot Bond	6.64000	93.49086		6.62500	93.48802			0.00	0	0.00
Z019	On 30/06/2014	Spot Bond	6.04000	99.81830		6.02000	99.80247			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57000	91.74181		6.55500	91.74341			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	6.02000	97.36636		6.00000	97.35930			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64000	93.47399		6.62500	93.47119			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.52500	67.70435		7.50000	67.77698			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	39.58467		100.00000	39.50957			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	20.95266		100.00000	20.91291			0.00	0	0.00

**Total for j-Bonds :** 46,002,207,550,944,000.00 30,040,867,200 164 464 068 800.00

**Grand Total:** 46,002,216,072,200,200.00 30,041,822,374 164 467 661 919.00