



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: 19/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 22/08/2014	Any day expiry		10.61480	10.61480		10.62070	10.62070		10.32	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	1.02870	0.00103	1.58580	0.00159	1.029	14.63	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.01640	0.00002	0.00860	0.00001	0.016	39.46	0.00	0	19,547.00
\$ / R	On 25/08/2014	Any day expiry		10.62000	10.62000		10.62600	10.62600		9.15	0.00	0	0.00
\$ / R	On 25/08/2014	Any day expiry	10.67	Call	33.83150	0.03383	41.85610	0.04186	33.832	10.15	0.00	0	3,500.00
\$ / R	On 26/08/2014	Any day expiry		10.62170	10.62170		10.62770	10.62770		9.33	0.00	0	0.00
\$ / R	On 26/08/2014	Any day expiry	10.71	Call	28.17840	0.02818	34.99150	0.03499	28.178	10.64	0.00	0	5,000.00
\$ / R	On 27/08/2014	Any day expiry		10.62350	10.62350		10.62950	10.62950		9.55	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	193.47360	0.19347	190.99740	0.19100	193.474	11.71	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.02730	0.00003	0.01500	0.00002	0.027	35.71	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.62520	10.62520		10.63120	10.63120		9.69	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00010	0.00000	0.00000	0.00000	0.000	32.66	0.00	0	5,000.00
\$ / R	On 28/08/2014	Any day expiry	10.71	Call	37.39960	0.03740	43.70260	0.04370	37.400	10.77	0.00	0	3,500.00
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	6.69380	0.00669	7.35430	0.00735	6.694	13.24	0.00	0	5,000.00
\$ / R	On 01/09/2014	Any day expiry		10.63220	10.63220		10.63830	10.63830		9.51	0.00	0	0.00
\$ / R	On 01/09/2014	Any day expiry	10.60	Call	93.20450	0.09320	102.13280	0.10213	93.205	9.51	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry		10.63390	10.63390		10.64000	10.64000		9.62	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	198.94750	0.19895	196.07800	0.19608	198.948	11.14	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	18.63820		0.01864		19.99520	0.02000	18.638	11.91	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	284.73820		0.28474		279.99520	0.28000	284.738	11.91	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.64440		10.64440		10.65060	10.65060		9.94	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	63.42490		0.06342		70.12120	0.07012	63.425	10.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.65670		10.65670		10.66290	10.66290		9.98	323,132,457.40	30,322	678,147.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.02080		0.00002		0.02210	0.00002	0.021	19.59	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.02850		0.00003		0.03030	0.00003	0.029	19.11	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.03090		0.00003		0.03280	0.00003	0.031	18.99	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.04630		0.00005		0.04900	0.00005	0.046	18.39	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	1.12030		0.00112		1.14140	0.00114	1.120	13.35	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.61260		0.00261		2.58500	0.00259	2.613	11.58	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	4.00300		0.00400		3.91150	0.00391	4.003	10.77	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	7.91720		0.00792		7.86910	0.00787	7.917	10.64	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	8.51340		0.00851		8.47410	0.00847	8.513	10.62	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	9.14800		0.00915		9.11870	0.00912	9.148	10.61	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	10.54180		0.01054		10.53460	0.01053	10.542	10.58	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	12.11510		0.01212		12.13420	0.01213	12.115	10.55	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	16.95240		0.01695		17.05420	0.01705	16.952	10.48	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	28.02200		0.02802		28.29950	0.02830	28.022	10.37	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	288.26200		0.28826		294.78910	0.29479	288.262	10.34	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	31.56200		0.03156		31.88910	0.03189	31.562	10.34	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	49.46650		0.04947		49.98600	0.04999	49.466	10.22	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	211.68590		0.21169		218.44510	0.21845	211.686	10.20	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	54.98590		0.05499		55.54510	0.05555	54.986	10.20	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	204.61540		0.20462		211.39350	0.21139	204.615	10.18	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	60.96260		0.06096		61.55690	0.06156	60.963	10.17	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	70.82420		0.07082		71.45620	0.07146	70.824	10.12	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	164.72100		0.16472		171.56660	0.17157	164.721	10.10	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	78.02100		0.07802		78.66660	0.07867	78.021	10.10	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	85.73240		0.08573		86.37910	0.08638	85.732	10.07	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	146.48440		0.14648		153.32800	0.15333	146.484	10.05	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	89.78440		0.08978		90.42800	0.09043	89.784	10.05	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	134.99000		0.13499		141.81590	0.14182	134.990	10.03	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	112.06510		0.11207		112.63530	0.11264	112.065	9.98	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	110.39710		0.11040		116.96690	0.11697	110.397	10.11	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	148.54750		0.14855		148.48460	0.14848	148.548	10.35	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	88.41860		0.08842		94.32870	0.09433	88.419	10.48	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	82.05560		0.08206		87.73440	0.08773	82.056	10.60	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	68.01820		0.06802		73.11170	0.07311	68.018	10.91	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	63.08810		0.06309		67.94790	0.06795	63.088	11.04	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	226.38810		0.22639		225.04790	0.22505	226.388	11.04	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	234.05780		0.23406		232.60230	0.23260	234.058	11.10	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	58.51260		0.05851		63.14360	0.06314	58.513	11.16	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	52.26820		0.05227		56.56130	0.05656	52.268	11.35	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	48.48450		0.04848		52.56050	0.05256	48.484	11.47	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	46.69950		0.04670		50.66850	0.05067	46.699	11.53	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	41.74010		0.04174		45.39760	0.04540	41.740	11.72	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	32.18920		0.03219		35.18640	0.03519	32.189	12.15	0.00	0	20,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	375.48920	0.37549	372.28640	0.37229	375.489	12.15	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	22.37750	0.02238	24.59400	0.02459	22.378	12.77	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	21.59170	0.02159	23.74060	0.02374	21.592	12.83	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	12.56560	0.01257	13.81650	0.01382	12.566	13.53	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	7.95400	0.00795	8.65940	0.00866	7.954	13.81	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	6.30850	0.00631	6.81970	0.00682	6.309	13.94	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	4.54800	0.00455	4.85640	0.00486	4.548	14.14	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	4.13990	0.00414	4.40300	0.00440	4.140	14.19	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	3.94960	0.00395	4.19170	0.00419	3.950	14.22	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	847.24960	0.84725	841.29170	0.84129	847.250	14.22	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	3.76780	0.00377	3.99030	0.00399	3.768	14.25	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.97180	0.00097	0.95460	0.00095	0.972	15.64	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.64290	0.00064	0.61620	0.00062	0.643	16.50	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,343.94290	1.34394	1,337.71620	1.33772	1,343.943	16.50	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.33620	0.00034	0.30800	0.00031	0.336	18.06	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.28360	0.00028	0.25620	0.00026	0.284	18.52	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.26130	0.00026	0.23450	0.00023	0.261	18.75	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.23670	0.00024	0.21060	0.00021	0.237	19.03	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.13770	0.00014	0.11650	0.00012	0.138	20.82	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.66890	10.66890	10.67530	10.67530		9.98	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.67610	10.67610	10.68260	10.68260		10.28	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	220.06840	0.22007	219.03360	0.21903	220.068	10.86	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.32430	0.00032	0.34850	0.00035	0.324	21.23	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.68150	10.68150	10.68800	10.68800		10.20	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00070	0.00000	0.00920	0.00001	0.001	17.24	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	64.81300	0.06481	68.74230	0.06874	64.813	11.67	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.69780	10.69780	10.70450	10.70450		10.21	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	144.69060	0.14469	151.28310	0.15128	144.691	10.42	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.73590	10.73590	10.74290	10.74290		10.44	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.13540	0.00014	0.14830	0.00015	0.135	18.18	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	235.95560	0.23596	235.41190	0.23541	235.956	10.68	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	70.88770	0.07089	74.19960	0.07420	70.888	12.80	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	1.64280	0.00164	1.95930	0.00196	1.643	19.12	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.74690	10.74690	10.75400	10.75400		10.45	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	23.11010	0.02311	24.28180	0.02428	23.110	9.71	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	28.84500	0.02885	30.25020	0.03025	28.845	15.77	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.74870	10.74870	10.75580	10.75580		10.47	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	206.83600	0.20684	213.61210	0.21361	206.836	10.47	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	89.24010	0.08924	92.88930	0.09289	89.240	12.53	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.78570	10.78570	10.79300	10.79300		10.71	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	246.07990	0.24608	245.14330	0.24514	246.080	10.71	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	2.74910	0.00275	2.91160	0.00291	2.749	18.37	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.79140	10.79140	10.79880	10.79880		10.75	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.47430	0.00047	0.51220	0.00051	0.474	17.24	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	118.69540	0.11870	122.15510	0.12216	118.695	12.66	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.81450	10.81450	10.82180	10.82180		10.82	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.81640	10.81640	10.82370	10.82370		10.83	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.81830	10.81830	10.82560	10.82560		10.84	181,163,251.80	16,746	169,544.00

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\$ / R	On	12/12/2014	Foreign Exchange Future	9.09	Put	2.88800	0.00289	2.99030	0.00299	2.888	13.57	0.00	0	1,402.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Put	5.13330	0.00513	5.28330	0.00528	5.133	11.90	0.00	0	11,976.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Put	11.06290	0.01106	11.31020	0.01131	11.063	10.56	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	15.81690	0.01582	16.13870	0.01614	15.817	10.43	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	23.83750	0.02384	24.26210	0.02426	23.838	10.28	0.00	0	46,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Call	751.32780	0.75133	759.14190	0.75914	751.328	10.15	0.00	0	1,260.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	33.02780	0.03303	33.54190	0.03354	33.028	10.15	0.00	0	6,581.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	581.28680	0.58129	589.12270	0.58912	581.287	10.04	0.00	0	1,130.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	72.45780	0.07246	72.89310	0.07289	72.458	10.11	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	74.97110	0.07497	75.37760	0.07538	74.971	10.12	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	77.54360	0.07754	77.91990	0.07792	77.544	10.14	0.00	0	2,490.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	82.86760	0.08287	83.17970	0.08318	82.868	10.17	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	88.43350	0.08843	88.67610	0.08868	88.434	10.20	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	100.30140	0.10030	100.39180	0.10039	100.301	10.26	0.00	0	2,491.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	103.42470	0.10342	103.47340	0.10347	103.425	10.28	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	116.55010	0.11655	116.42000	0.11642	116.550	10.34	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	119.99080	0.11999	119.81300	0.11981	119.991	10.36	0.00	0	34,450.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	127.06250	0.12706	126.78820	0.12679	127.063	10.39	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	138.15710	0.13816	137.72660	0.13773	138.157	10.44	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	157.94270	0.15794	157.23390	0.15723	157.943	10.52	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	170.59510	0.17060	169.70710	0.16971	170.595	10.57	0.00	0	2,359.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	202.38130	0.20238	201.05050	0.20105	202.381	10.68	0.00	0	2,902.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	305.26810	0.30527	311.03700	0.31104	305.268	10.73	0.00	0	6,524.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	300.25750	0.30026	305.95860	0.30596	300.258	10.74	0.00	0	3,900.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	280.84180	0.28084	286.26980	0.28627	280.842	10.80	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	271.50880	0.27151	276.79690	0.27680	271.509	10.84	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	265.27390	0.26527	263.15340	0.26315	265.274	10.92	0.00	0	41,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.83	Call	259.69790	0.25970	0.00000	0.00000	259.698	10.96	129,848.95	500	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.85	Call	252.12780	0.25213	257.14090	0.25714	252.128	11.04	0.00	0	5,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	248.43010	0.24843	253.39000	0.25339	248.430	11.07	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	234.21190	0.23421	238.95550	0.23896	234.212	11.23	0.00	0	13,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	335.83100	0.33583	333.11030	0.33311	335.831	11.35	0.00	0	79,241.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	349.37400	0.34937	346.54710	0.34655	349.374	11.43	0.00	0	27,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	202.41880	0.20242	206.62980	0.20663	202.419	11.63	0.00	0	22,500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	384.11880	0.38412	381.02980	0.38103	384.119	11.63	0.00	0	35,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	185.67610	0.18568	189.58370	0.18958	185.676	11.87	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	457.09670	0.45710	453.50640	0.45351	457.097	12.03	0.00	0	4,505.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	163.46220	0.16346	166.93270	0.16693	163.462	12.23	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	534.16940	0.53417	530.11530	0.53012	534.169	12.43	0.00	0	250.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	126.10250	0.12610	128.76640	0.12877	126.103	12.98	0.00	0	7,300.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	116.62820	0.11663	119.08990	0.11909	116.628	13.22	0.00	0	3,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	102.79160	0.10279	104.94880	0.10495	102.792	13.63	0.00	0	350.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	89.93900	0.08994	91.80500	0.09181	89.939	14.08	0.00	0	9,425.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	87.83620	0.08784	89.65260	0.08965	87.836	14.16	0.00	0	1,000.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	86.80870	0.08681	88.60080	0.08860	86.809	14.20	0.00	0	10,558.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	57.97110	0.05797	59.13050	0.05913	57.971	15.61	318,841.05	5,500	8,546.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	57.32330	0.05732	58.47270	0.05847	57.323	15.65	0.00	0	500.00	
\$ / R	On	12/12/2014	Foreign Exchange Future	12.10	Call	51.89420	0.05189	52.95870	0.05296	51.894	15.97	0.00	0	7,841.00	

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	12.29	Call	42.49860	0.04250	43.41110	0.04341	42.499	16.63	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	42.07000	0.04207	42.97540	0.04298	42.070	16.67	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	22.70880	0.02271	23.33780	0.02334	22.709	19.14	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	21.72320	0.02172	22.40730	0.02241	21.723	19.35	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	19.14900	0.01915	19.97380	0.01997	19.149	19.99	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	18.89400	0.01889	19.73320	0.01973	18.894	20.06	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	3.66050	0.00366	4.12530	0.00413	3.661	22.87	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.82400	10.82400	10.83140	10.83140		10.83	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	253.61540	0.25362	251.54500	0.25154	253.615	10.83	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	16.00410	0.01600	16.98870	0.01699	16.004	22.21	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.83940	10.83940	10.84670	10.84670		11.01	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.06220	0.00106	1.09490	0.00109	1.062	16.94	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	170.79630	0.17080	173.94600	0.17395	170.796	12.36	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.90840	10.90840	10.91570	10.91570		11.21	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.06350	0.00206	2.07710	0.00208	2.063	16.39	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	266.48450	0.26648	263.05470	0.26305	266.485	11.02	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	233.23680	0.23324	235.56420	0.23556	233.237	12.27	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	36.60870	0.03661	37.16670	0.03717	36.609	23.80	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.96220	10.96220	10.96950	10.96950		11.38	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	271.52300	0.27152	267.90520	0.26791	271.523	11.07	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	46.49940	0.04650	47.71310	0.04771	46.499	23.76	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.96410	10.96410	10.97150	10.97150		11.38	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.23380	0.00323	3.22580	0.00323	3.234	16.18	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	298.51010	0.29851	300.68280	0.30068	298.510	12.05	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			10.99910	10.99910	11.00640	11.00640		11.60	0.00	0	31,722.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	63.62450	0.06362	62.83670	0.06284	63.624	10.67	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	100.78750	0.10079	99.41580	0.09942	100.788	10.48	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	150.47690	0.15048	148.41940	0.14842	150.477	10.50	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	251.13270	0.25113	248.03590	0.24804	251.133	11.03	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	270.67510	0.27068	267.40380	0.26740	270.675	11.12	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	328.29020	0.32829	324.53860	0.32454	328.290	11.37	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	159.54300	0.15954	160.82590	0.16083	159.543	14.75	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	102.70080	0.10270	103.54350	0.10354	102.701	16.54	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	78.55270	0.07855	79.20590	0.07921	78.553	17.82	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	68.64950	0.06865	69.31540	0.06932	68.649	23.02	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.02040	11.02040	11.02770	11.02770		11.64	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	278.43220	0.27843	275.40420	0.27540	278.432	11.20	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	47.97970	0.04798	48.49800	0.04850	47.980	23.32	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.08260	11.08260	11.08970	11.08970		11.94	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	280.67630	0.28068	278.26660	0.27827	280.676	11.21	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	54.66930	0.05467	55.31510	0.05532	54.669	23.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.13910	11.13910	11.14620	11.14620		11.97	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	284.19310	0.28419	281.88540	0.28189	284.193	11.28	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	55.42610	0.05543	55.85140	0.05585	55.426	22.86	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.17050	11.17050	11.17780	11.17780		12.25	0.00	0	16,948.00
\$ / R	On 26/06/2015	Any day expiry			11.19810	11.19810	11.20540	11.20540		12.28	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	286.55030	0.28655	286.77690	0.28678	286.550	11.32	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	56.15330	0.05615	57.23830	0.05724	56.153	22.78	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 29/07/2015	Any day expiry		11.26290	11.26290	11.27060	11.27060		12.42	0.00	0	0.00
\$ / R	10.80	Put	288.50540	0.28851	288.42350	0.28842	288.42350	0.28842	288.505	11.36	0.00	0	300.00
\$ / R	16.15	Call	66.17920	0.06618	68.72620	0.06873	68.72620	0.06873	66.179	22.91	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.32130	11.32130	11.32930	11.32930		12.56	0.00	0	0.00
\$ / R	10.80	Put	289.34510	0.28935	291.65350	0.29165	291.65350	0.29165	289.345	11.40	0.00	0	300.00
\$ / R	16.50	Call	66.72670	0.06673	68.08840	0.06809	68.08840	0.06809	66.727	22.77	0.00	0	300.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.36060	11.36060	11.36850	11.36850		12.71	0.00	0	360.00
\$ / R	10.56	Put	209.00540	0.20901	211.12230	0.21112	211.12230	0.21112	209.005	11.35	0.00	0	18,946.00
\$ / R	13.06	Call	251.03410	0.25103	255.67730	0.25568	255.67730	0.25568	251.034	16.74	0.00	0	18,946.00
\$ / R		On 28/09/2015	Any day expiry		11.39120	11.39120	11.39890	11.39890		12.85	0.00	0	0.00
\$ / R	10.80	Put	292.40730	0.29241	294.52560	0.29453	294.52560	0.29453	292.407	11.53	0.00	0	300.00
\$ / R	16.80	Call	67.42710	0.06743	68.87670	0.06888	68.87670	0.06888	67.427	22.39	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		11.45680	11.45680	11.46420	11.46420		13.00	0.00	0	0.00
\$ / R	10.80	Put	296.29660	0.29630	298.18450	0.29818	298.18450	0.29818	296.297	11.67	0.00	0	300.00
\$ / R	16.98	Call	75.08910	0.07509	76.67380	0.07667	76.67380	0.07667	75.089	22.27	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		11.51800	11.51800	11.52510	11.52510		13.12	0.00	0	0.00
\$ / R	10.80	Put	298.55530	0.29856	300.27950	0.30028	300.27950	0.30028	298.555	11.77	0.00	0	300.00
\$ / R	17.45	Call	67.82530	0.06783	69.33320	0.06933	69.33320	0.06933	67.825	22.01	0.00	0	300.00
\$ / R		On 14/12/2015	Foreign Exchange Future		11.55960	11.55960	11.56650	11.56650		13.22	0.00	0	0.00
\$ / R	11.00	Call	939.89260	0.93989	948.36760	0.94837	948.36760	0.94837	939.893	12.01	0.00	0	500.00
\$ / R		On 21/12/2015	Any day expiry		11.57490	11.57490	11.58170	11.58170		13.32	0.00	0	0.00
\$ / R	10.80	Put	298.86730	0.29887	300.43690	0.30044	300.43690	0.30044	298.867	11.81	0.00	0	300.00
\$ / R	17.87	Call	66.18860	0.06619	67.72810	0.06773	67.72810	0.06773	66.189	22.03	0.00	0	300.00
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.65670	10.65670	10.66290	10.66290		9.98	53,283.50	5	1,249.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.81830	10.81830	10.82560	10.82560		10.84	0.00	0	95.00
\$ / R MAXI	10.72	Call	31,034.21170	0.31034	31,617.83530	0.31618	31,617.83530	0.31618	31,034.212	10.71	0.00	0	200.00
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		10.99910	10.99910	11.00640	11.00640		11.60	0.00	0	5.00
£ / R		On 15/09/2014	Foreign Exchange Future		17.70330	17.70330	17.82830	17.82830		9.90	20,642,047.80	1,166	59,262.00
£ / R	16.50	Put	3.20400	0.00320	2.47880	0.00248	2.47880	0.00248	3.204	12.07	0.00	0	11,200.00
£ / R	17.20	Put	44.24530	0.04425	32.32560	0.03233	32.32560	0.03233	44.245	10.80	0.00	0	15,000.00
£ / R	17.35	Put	71.29050	0.07129	52.40960	0.05241	52.40960	0.05241	71.291	10.53	0.00	0	3,200.00
£ / R	17.60	Put	145.81830	0.14582	109.27710	0.10928	109.27710	0.10928	145.818	10.08	0.00	0	1,700.00
£ / R	17.65	Put	166.15770	0.16616	125.16150	0.12516	125.16150	0.12516	166.158	9.99	0.00	0	2,750.00
£ / R	19.01	Call	7.27190	0.00727	9.76350	0.00976	9.76350	0.00976	7.272	13.68	0.00	0	2,750.00
£ / R	19.44	Call	3.29690	0.00330	4.80620	0.00481	4.80620	0.00481	3.297	15.31	0.00	0	21,200.00
£ / R	19.48	Call	2.99450	0.00299	4.53470	0.00453	4.53470	0.00453	2.994	15.40	0.00	0	1,700.00
£ / R	19.70	Call	1.66870	0.00167	3.03240	0.00303	3.03240	0.00303	1.669	15.79	0.00	0	20,000.00
£ / R		On 12/12/2014	Foreign Exchange Future		17.95660	17.95660	18.08460	18.08460		10.81	3,591,320.00	200	10,885.00
£ / R	18.50	Put	806.96670	0.80697	722.74690	0.72275	722.74690	0.72275	806.967	11.96	0.00	0	500.00
£ / R		On 23/01/2015	Any day expiry		18.08200	18.08200	18.21080	18.21080		11.09	0.00	0	0.00
£ / R	18.22	Put	609.50430	0.60950	540.31020	0.54031	540.31020	0.54031	609.504	11.32	0.00	0	9,605.00
£ / R	18.50	Put	800.83010	0.80083	721.39930	0.72140	721.39930	0.72140	800.830	11.86	0.00	0	4,700.00
£ / R	18.63	Put	896.09310	0.89609	812.41190	0.81241	812.41190	0.81241	896.093	12.11	0.00	0	4,697.00
£ / R	21.04	Call	54.96250	0.05496	63.57690	0.06358	63.57690	0.06358	54.963	15.23	0.00	0	9,605.00
£ / R	21.70	Call	32.26640	0.03227	36.88250	0.03688	36.88250	0.03688	32.266	15.79	0.00	0	4,700.00
£ / R	21.72	Call	32.25900	0.03226	36.28510	0.03629	36.28510	0.03629	32.259	15.86	0.00	0	4,697.00

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 16/03/2015	Foreign Exchange Future			18.23600		18.23600		18.36520	18.36520		11.42	3,647,200.00	200	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.49540		18.49540		18.62550	18.62550		12.07	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10365		0.10365		0.10396	0.10396		10.15	310.94	3	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10529		0.10529		0.10562	0.10562		13.95	2,105.84	20	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10716		0.10716		0.10749	0.10749		14.46	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.19160		14.19160		14.25170	14.25170		9.80	993,412.00	70	65,106.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	5.13370		0.00513		3.55330	0.00355	5.134	9.59	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	35.44030		0.03544		26.35600	0.02636	35.440	9.69	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	72.27760		0.07228		56.25990	0.05626	72.278	9.73	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	237.56440		0.23756		199.64150	0.19964	237.564	10.27	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.58900		0.00059		1.22740	0.00123	0.589	13.83	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.15370		0.00015		0.25580	0.00026	0.154	16.47	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.41410		14.41410		14.47630	14.47630		10.51	490,079.40	34	13,861.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	42.43160		0.04243		43.82200	0.04382	42.432	9.71	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	78.95600		0.07896		74.44310	0.07444	78.956	9.66	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	41.87870		0.04188		49.61940	0.04962	41.879	15.04	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.66300		14.66300		14.72550	14.72550		11.12	0.00	0	7,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.90220		14.90220		14.96510	14.96510		11.69	0.00	0	150.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			509.74600		509.74600		507.87600	507.87600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			517.92900		517.92900		516.03600	516.03600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			527.07400		527.07400		525.16200	525.16200			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.06000		435.06000		434.27100	434.27100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			442.04400		442.04400		441.24900	441.24900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			511.53600		511.53600		510.14500	510.14500			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			519.74700		519.74700		518.34200	518.34200			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			465.28500		465.28500		463.99400	463.99400			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			472.75500		472.75500		471.44900	471.44900			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			481.10200		481.10200		479.78700	479.78700			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.91220		9.91220		9.92570	9.92570		8.99	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.99700		9.99700		10.01170	10.01170		9.91	1,199,640.00	120	11,558.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	45.15500		0.04516		46.56900	0.04657	45.155	9.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	134.91990		0.13492		134.91470	0.13491	134.920	9.90	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	200.09640		0.20010		211.92760	0.21193	200.096	10.05	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	49.37940		0.04938		53.89410	0.05389	49.379	11.95	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	44.63930		0.04464		48.84300	0.04884	44.639	12.08	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.09990		10.09990		10.11410	10.11410		10.62	0.00	0	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.19880		10.19880		10.21270	10.21270		11.15	0.00	0	50.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.75690		9.75690		9.79290	9.79290		9.86	0.00	0	100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 12/12/2014	Foreign Exchange Future		9.88250	9.88250		9.92020	9.92020		10.05	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		4.53370	4.53370		-5.45850	-5.45850			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		627.04680	627.04680		631.84860	631.84860			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		712.38250	712.38250		717.28190	717.28190			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		172.10880	172.10880		-149.35630	-149.35630			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		559.18050	559.18050		564.11720	564.11720			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		27.31700	27.31700		30.46270	30.46270			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		34.47760	34.47760		35.73370	35.73370			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.72630	11.72630		11.76940	11.76940		10.17	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.91320	11.91320		11.95820	11.95820		11.07	3,240,390.40	272	5,179.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.12430	12.12430		12.17010	12.17010		11.73	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73190	1.73190		1.73380	1.73380		8.99	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.74740	1.74740		1.74910	1.74910		10.33	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future		123.82434	123.82434		123.83100	123.83100			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.82847	125.82847		125.83707	125.83707			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.68506	82.39740		9.72729	82.08857			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.77577	83.72105		9.81918	83.40864			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.84766	81.41116		9.89208	81.09565			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI			463.96900	463.96900	462.75800	462.75800			18,558,760.00	4	395.00
GOVI	On 05/02/2015	GOVI			471.41700	471.41700	470.19300	470.19300			0.00	0	45.00
GOVI	On 07/05/2015	GOVI			479.74100	479.74100	478.50900	478.50900			0.00	0	0.00
I2025	On 06/11/2014		Bond Future		118.11357	118.11357	118.12083	118.12083			0.00	0	0.00
I2025	On 05/02/2015		Bond Future		118.87101	118.87101	118.88013	118.88013			0.00	0	0.00
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014		Bond Future		122.18704	122.18704	122.19368	122.19368			0.00	0	2,062.00
I2038	On 05/02/2015		Bond Future		122.86611	122.86611	122.87476	122.87476			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014		Bond Future		122.11877	122.11877	122.12531	122.12531			0.00	0	5,348.00
I2046	On 05/02/2015		Bond Future		124.09501	124.09501	124.10377	124.10377			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014		Bond Future		129.51244	129.51244	129.51906	129.51906			0.00	0	2,800.00
I2050	On 05/02/2015		Bond Future		130.16363	130.16363	130.17252	130.17252			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014		Index Future		219.08300	219.08300	219.15500	219.15500			0.00	0	1,194.00
IGOV	On 05/02/2015		Index Future		222.62700	222.62700	222.70300	222.70300			0.00	0	0.00
IGOV	On 07/05/2015		Index Future		226.58300	226.58300	226.66800	226.66800			0.00	0	0.00
ILBI	On 06/11/2014		Index Future		593.40400	593.40400	593.59700	593.59700			0.00	0	0.00
ILBI	On 05/02/2015		Index Future		602.86500	602.86500	603.06300	603.06300			0.00	0	157.00
IR CANDI ICAA	On 06/11/2014		Can-Do Interest Rate		144.74864	144.74864	144.76002	144.76002			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 20/08/2014		Jibar Tradeable Future		6.08000	93.92000	6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014		Jibar Tradeable Future		6.12000	93.88000	6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future		6.18000	93.82000	6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future		6.22000	93.78000	6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future		6.29000	93.71000	6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future		6.34000	93.66000	6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		6.45000	93.55000	6.45000	93.55000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.63000	93.37000	6.63000	93.37000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		6.79000	93.21000	6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		6.95000	93.05000	6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future		7.13000	92.87000	7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future		7.25000	92.75000	7.29000	92.71000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future		1.33170	1.33170	1.33660	1.33660			0.00	0	100.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future		1.33240	1.33240	1.33720	1.33720			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 06/11/2014	Bond Future			6.71262		107.57289		6.76556	107.52817		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			6.83413		109.30118		6.90799	109.25745		1.00	0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.31463		120.56678		8.35676	120.21416		8.89	6,028,339.00	50	52,381.00
R186	On 06/11/2014	Bond Future	7.80	Call	497.42000		0.49742		441.57000	0.44157	497.420	8.64	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	913.42000		0.91342		0.00000	0.00000	913.420	8.71	2,740,260.00	3,000	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,913.30000		1.91330		1,754.98000	1.75498	1,913.300	8.82	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.50	Put	1,300.99000		1.30099		1,448.33000	1.44833	1,300.990	8.89	6,504,950.00	5,000	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,210.89000		1.21089		1,351.44000	1.35144	1,210.890	8.90	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	1,019.25000		1.01925		0.00000	0.00000	1,019.250	8.93	101,925.00	100	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	193.91000		0.19391		229.86000	0.22986	193.910	9.19	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.37821		117.20684		8.42167	116.85033		9.59	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,203.72000		1.20372		1,302.48000	1.30248	1,203.720	9.82	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.42210		119.28168		8.46672	118.92238		9.59	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.75487		288.75487		288.77246	288.77246			0.00	0	908.00
R197	On 05/02/2015	Bond Future			287.42533		287.42533		287.44762	287.44762			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			231.68491		231.68491		231.69795	231.69795			0.00	0	47,022.00
R202	On 05/02/2015	Bond Future			232.24571		232.24571		232.26276	232.26276			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			8.10603		99.40184		8.15358	99.12277		7.48	0.00	0	11,612.00
R2023	On 05/02/2015	Bond Future			8.17732		100.99828		8.22669	100.71626		7.73	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.21905		98.85616		8.27003	98.57207		8.06	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.24179		100.74304		8.29561	100.45051		7.76	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,404.44000		1.40444		1,490.30000	1.49030	1,404.440	8.08	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.10047		104.19610		7.15592	104.05307		2.63	16,254,591.60	156	12,128.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/11/2014	Bond Future	6.84	Call	232.23000		0.23223	195.12000	0.19512		232.230	2.57	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	360.78000		0.36078	309.02000	0.30902		360.780	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.17223		105.86991	7.23304	105.72623			2.58	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,516.83000		1.51683	1,413.99000	1.41399		1,516.830	2.65	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.17160		103.57244	7.23808	103.42934			2.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.78512		95.69580	8.81679	95.44548				2,870,874.00	30	4,185.00
R2030	On 05/02/2015	Bond Future			8.85163		93.22579	8.88412	92.97297				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.90358		94.87706	8.93674	94.62250				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.98679		97.70742	9.02862	97.32390				2,247,270.66	23	6,708.00
R2037	On 05/02/2015	Bond Future			9.05027		95.01927	9.09318	94.63105				0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			9.10073		96.70243	9.14456	96.31019				0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.43220		105.09254	7.48111	104.92008			3.80	0.00	0	13,177.00
R204	On 06/11/2014	Bond Future	7.99	Put	149.50000		0.14950	180.29000	0.18029		149.500	3.91	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.50307		102.74504	7.55521	102.57143			3.96	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.53209		104.56340	7.58744	104.38981			3.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.52176		102.51784	7.58295	102.33774			3.74	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	582.21000		0.58221	629.67000	0.62967		582.210	3.88	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2044	On 06/11/2014	Bond Future			9.04942		99.36563	9.10659	98.79950				0.00	0	253.00
R2044	On 05/02/2015	Bond Future			9.11052		96.57898	9.16920	96.00524				0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.15929		98.28980	9.21932	97.70876				0.00	0	0.00
R2048	On 06/11/2014	Bond Future			9.04523		98.62477	9.09726	98.09715				259,185,895.56	2,628	22,699.00
R2048	On 05/02/2015	Bond Future			9.10789		100.20867	9.16130	99.67408				0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.15272		97.54598	9.20729	97.00485				0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207	On 06/11/2014	Bond Future			7.68360		100.50521	7.73191	100.30446			4.95	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.75452		98.47803	7.80540	98.27564			5.22	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.79602		100.22130	7.84938	100.01828			5.20	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,615.14000		1.61514	1,521.74000	1.52174		1,615.140	5.14	0.00	0	66.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future			7.87280		95.21645		7.92074	94.98787		6.13	0.00	0	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	199.26000		0.19926		237.37000	0.23737	199.260	6.29	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.94334		96.74617		7.99342	96.51538		6.24	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.98431		95.05548		8.03638	94.82347		6.42	0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.00144		96.87075		8.05702	96.63142		6.11	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1,004.76000		1.00476		1,072.36000	1.07236	1,004.760	6.38	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.90894		75.49131		8.95070	75.17487		13.79	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	739.00000		0.73900		668.14000	0.66814	739.000	13.53	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,378.73000		1.37873		1,263.80000	1.26380	1,378.730	13.66	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,083.77000		2.08377		1,929.63000	1.92963	2,083.770	13.76	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,286.19000		2.28619		2,122.18000	2.12218	2,286.190	13.79	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,499.34000		2.49934		2,325.59000	2.32559	2,499.340	13.82	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	917.04000		0.91704		1,022.89000	1.02289	917.040	13.95	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	490.47000		0.49047		557.94000	0.55794	490.470	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	395.70000		0.39570		453.10000	0.45310	395.700	14.16	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	134.50000		0.13450		158.95000	0.15895	134.500	14.40	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	115.04000		0.11504		136.57000	0.13657	115.040	14.43	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	97.10000		0.09710		115.84000	0.11584	97.100	14.43	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.96856		76.70422		9.01133	76.38387		14.30	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.01312		74.91127		9.05674	74.58755		15.02	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.04650		76.34250		9.09160	76.01031		14.70	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,056.14000		2.05614		2,153.01000	2.15301	2,056.140	15.31	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.47236		172.47236		172.48255	172.48255			0.00	0	602.00
R210	On 05/02/2015	Bond Future			175.26359		175.26359		175.27646	175.27646			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211			On 06/11/2014	Bond Future	132.22636	132.22636	132.23720	132.23720			0.00	0	1,070.00
R211			On 05/02/2015	Bond Future	132.76419	132.76419	132.77729	132.77729			0.00	0	0.00
R211			On 31/01/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212			On 06/11/2014	Bond Future	136.80291	136.80291	137.18115	137.18115			0.00	0	18,159.00
R212			On 05/02/2015	Bond Future	137.25850	137.25850	137.64496	137.64496			0.00	0	0.00
R212			On 31/01/2022	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213			On 06/11/2014	Bond Future	8.78397	86.06646	8.82582	85.74838		12.00	0.00	0	29,313.00
R213			On 05/02/2015	Bond Future	8.84997	87.44871	8.89294	87.12680		12.54	0.00	0	0.00
R213			On 07/05/2015	Bond Future	8.89562	85.44715	8.93950	85.12215		13.20	0.00	0	0.00
R213			On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186			On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214			On 06/11/2014	Bond Future	8.98360	76.37053	9.03043	75.99987		14.41	0.00	0	6,057.00
R214	9.20	Call	On 06/11/2014	Bond Future	2,992.61000	2.99261	2,772.03000	2.77203	2,992.610	14.55	0.00	0	2,500.00
R214	9.80	Put	On 06/11/2014	Bond Future	294.63000	0.29463	345.25000	0.34525	294.630	14.96	0.00	0	2,500.00
R214			On 05/02/2015	Bond Future	9.04431	77.59705	9.09231	77.22165		15.08	0.00	0	0.00
R214			On 07/05/2015	Bond Future	9.08735	75.67484	9.13633	75.29500		15.94	0.00	0	0.00
R214			On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209			On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN			On 15/09/2014	Foreign Exchange Future	20,750.96000	20,750.96000	20,813.38000	20,813.38000			0.00	0	0.00
TRY / R			On 15/09/2014	Foreign Exchange Future	4.89960	4.89960	4.89590	4.89590		6.07	0.00	0	0.00
TRY / R			On 12/12/2014	Foreign Exchange Future	4.87530	4.87530	4.87140	4.87140		8.05	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>853,097,054.90</b>	<b>66,149</b>	<b>3 767 205.00</b>
<b><u>i-Bonds</u></b>													
AA02			On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.88031			0.00	0	0.00
AA03			On 11/05/2015	Spot Bond	7.17000	104.50694	7.17000	104.48695			0.00	0	0.00
AA04			On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.14322			0.00	0	0.00
AA05			On 22/03/2019	Spot Bond	8.59000	106.37303	8.59000	106.34872			85,900,000,000,000.00	10,000,000,000	5,000,000,000.00
AA06			On 15/04/2021	Spot Bond	0.00000	100.00000	0.00000	100.70839			0.00	0	0.00
AA07			On 15/04/2021	Spot Bond	9.31500	104.17532	9.31500	104.14941			0.00	0	0.00
AB010			On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.91555			0.00	0	0.00
AB011			On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.99981			0.00	544,000,000	272,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.45500	98.09055	9.45500	98.06592					0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.27000	103.72332	7.27000	103.70320					58,160,000,000,000.00	8,000,000,000	4,120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.35818					0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.67000	106.87562	8.67000	106.85097					0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.50000	138.83876	1.50000	138.82486					0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000	127.39169	2.34000	271.25366					0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.57281					0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.90433					0.00	0	2,500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.27570					0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.32888					0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.36418					0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.86017					0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.93953					0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.78166					0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.04000	131.31871	3.04000	131.30018					0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.25000	119.08746	4.25000	119.06676					0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.00000	103.48421	5.00000	103.46421					0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.43047	100.00000	64.27439					0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000	171.49151	2.08000	171.47168					0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.68497	2.76000	161.66332					0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.11000	173.36171	2.11000	173.34155					0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.78855	1.84000	183.76851					0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06625	76.58814	8.06625	76.57186					0.00	0	0.00

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	8.06625	76.58814		8.06625	76.57186			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.21066			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.21000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.82701			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70741			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.20000	101.94180		7.20000	101.92217			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02389			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.46000	111.93218		7.46000	111.90990			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.72081			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000	94.48775		2.62000	106.70752			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500	101.99589		2.51500	158.24693			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.18153		2.44000	209.47466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.69000	88.73086		9.69000	88.70805			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.60932			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.34500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	107.95250		9.63000	107.92476			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.69500	107.47036		9.69500	107.44256			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		9.02000	91.52717		9.02000	91.50511			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.79000	106.77125		9.79000	106.74336			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.48046			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.42846			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.22000		109.27779		8.22000	109.25387			0.00	0	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.02500		105.44646		9.02500	105.42102		9,025,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.12000		103.31570		7.12000	103.29606		11,392,000,000,000.00	1,600,000,000	900,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.92500		98.59749		8.92500	98.57397			0.00	0	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.91500		96.16824		9.91500	96.14296		38,073,600,000,000.00	3,840,000,000	1,466,666,600.00	
ABS9	On 17/03/2016	Spot Bond	7.82000		106.26190		7.82000	106.23975			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		217.18937		2.15000	275.14661			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000		125.98668		1.44000	128.78405			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.11000		128.27786		2.11000	130.83939			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00473		100.00000	0.00472			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		64.10593		100.00000	63.95063			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.62000		107.68185		11.62000	107.64880			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02587			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.09932		100.00000	4.08939			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02654			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03596			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		24.43387		100.00000	24.37467			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02520			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.73417		11.00000	64.71566			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		24.43387		100.00000	24.37467			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.40068			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.54060			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33828			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38045			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39900			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44966			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44966			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45247			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.55521			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.45247			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44685			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.93143			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.56525			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.16455			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.35518			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.39710			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.41392			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.38021			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.30456			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.44500	103.92428		9.44500	103.98226			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.51970			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.19261			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	84.73506		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.61506		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	165.69058		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.33819		0.00		0	0.00	
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.90195		0.00		0	0.00	
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.29603		0.00		0	0.00	
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.28591		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.35036		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.70361		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.34900		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03566		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.99850		0.00		0	0.00	
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.58196		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.45409		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.77018		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.34327		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.56303		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18148		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.15275		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20851		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.31311		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25403		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.18655		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20513		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161		On 20/03/2022	Spot Bond		10.23000	104.29180	10.23000	104.26353			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.22353			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.19499			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	119.59169			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		9.53000	102.68691	9.53000	102.66079			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.30798			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	115.05993	1.75000	115.15231			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.48450			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.20664			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.28330			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.32518			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.24140			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.31680			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.04566			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.78967			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	103.13481			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.22631			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond		0.00000	100.00000	0.00000	102.47125			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond		0.00000	100.00000	0.00000	101.31680			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	101.27838			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.34992			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.37184			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.76479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.04071			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.37699			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.37699			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45907			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45980			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.64571			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45907			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.83104			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.40567			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.39215			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.52988			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.36933			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.20787			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.19613			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.01776			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.22799			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.27743			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.28330			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.20955			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.20787			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.32304			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.22426			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.43766			0.00	1,920,000,000	960,000,000.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92964			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.32493			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.47986			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.55262		100.00000	13.51979			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67901			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74797			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83978			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.65271			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.00500	100.06331		8.00500	100.04185			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.84400			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.98369			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.51000	103.98055		8.51000	103.95700			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.39000	117.00622		9.39000	116.97689			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	92.07549		100.00000	91.85092			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.27000	110.06090		7.27000	110.03955			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	86.95892		100.00000	86.75716			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.43000	100.97722		9.43000	100.95194			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.05359		100.00000	15.02027			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.16000	101.03422		10.16000	101.00701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond	2.76500	163.06004		2.76500	163.03817			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48962			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.32505			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38701			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71088			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26069			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.80142			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12592			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.24140			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61447			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.78566			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.88000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.58345			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	95.15731			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.17925		2.69000	289.35651			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	93.04414			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.25744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.57972			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond		100.00000	13.28628		100.00000	13.27152			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.32091			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.12399			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10720			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.05523			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		9.00000	106.50867		9.00000	106.48305			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.04220			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.49640			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.85104			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.10787			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	102.42144			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.59500	101.84761		9.59500	101.82154		19,190,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.42500	108.96126		7.42500	108.93956		72,468,000,000,000.00	9,760,000,000	4,880,000,000.00	
BAW20U	On 15/01/2016	Spot Bond		100.00000	35.03157		100.00000	34.87751			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.12868			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.02702			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.64000	103.47697		7.64000	103.45550			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.82000	106.82891		8.82000	106.80373			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.03270	104.00245		11.03270	103.02950			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.06847	102.06671		11.06847	101.86347			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.09785	102.00130		11.09785	101.82833			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.47923			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	11.12723		101.86568		11.12723	101.76802			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.80148		101.63093		11.80148	101.60690			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.51448			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.51448			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.51455			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.28270		101.17286		11.28270	101.33017			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.22415		102.95552		11.22415	101.85084			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.06847		102.06671		11.06847	101.86347			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.12063		102.24547		11.12063	102.01658			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28387		96.87040		10.28387	101.57186			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43699			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42006			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.42006			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.34340			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.93852			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.02563		100.35070		11.02563	100.77325			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.59500		100.46559		11.59500	100.34334			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37825			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.52000		70.27507		11.52000	98.09200			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.93847			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30318			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.35152		9.28000	101.30476			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.39916			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.40000		68.93023		11.40000	97.81604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35735			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39219			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.39219			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.81137			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.34061			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.40854			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.17217			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.93853			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.40854			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.34340			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35955			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.40863			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.01391			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.03270	104.37145		14.03270	103.43539			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21163	102.45780		15.21163	102.45824			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.08623	102.34349		14.08623	102.19174			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.84354			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.84354			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.84354			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.91269			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.60090			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	19.49392		100.00000	19.45693			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.25386		100.00000	21.20237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.34341	100.00000	19.29654				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.94038	100.00000	11.91145				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.94038	100.00000	11.91145				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.43648	100.00000	14.40150				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.50896	100.00000	12.47866				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.58449				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.57576				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.76575				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.81462				0.00	5,440,000,000	2,720,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.13046	100.00000	8.11076				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.13046	100.00000	8.11076				0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000		66.66669	100.00000	66.66668				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	20,200,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.05000		104.02679	2.05000	178.00147				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.31000		94.09741	8.31000	147.39959				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.31000		95.40394	8.31000	147.75677				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69500		98.23220	8.69500	98.20936				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.55543				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.23613				0.00	6,000,000,000	3,000,000,000.00
BEER02	On 28/03/2018	Spot Bond	8.00000		100.14367	8.00000	100.12232			1,600,000,000,000.00	200,000,000	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.67509				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.61353				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.62611			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.66802			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.70989			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.82672			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	22.66406		100.00000	22.60916			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40916			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42993			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.43882			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44179			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47734			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.52468			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	14.19180		100.00000	14.15742			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22585			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.32334			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.34992			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.37000	104.79031		8.37000	104.76696			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.42966			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.57123			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	10.13022		100.00000	10.10568			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.66748			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.98553			0.00	20,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	8.70000	66.61511		8.70000	101.84259			26,100,000,000,000.00	3,000,000,000	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.75460			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.02498			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.45950			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.99968			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.99829			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	63.96817		100.00000	63.81320			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.61688			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63515			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	19.93956		100.00000	19.89125			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28133			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.03973			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.46000	104.95551		7.46000	104.93437			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.47000	113.24100		9.47000	113.21253			30,304,000,000,000.00	3,200,000,000	1,870,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.67313			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12000	105.22609		9.12000	105.20060			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.31000	105.21858		11.31000	105.18712			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.54810			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.56000	100.60882		11.56000	100.57810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.13625			0.00	39,000,000,000	16,120,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.36000		102.62510		9.36000	102.59960			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.89071			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.00000		96.50969		12.00000	96.47862			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.12974			0.00	1,000,000,000	700,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.81678			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.28809			0.00	0	330,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.34500		94.66371		10.34500	94.63777			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.14000		115.99115		10.14000	115.95981			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.99000		112.23233		9.99000	112.20243			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.32000		117.03921		9.32000	117.01024			0.00	0	3,490,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.21226			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.72000		105.25495		11.72000	105.22238			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.17412			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.36233			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.66294			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80009			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.28231			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.87861			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.87378			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19742			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.24651			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.30303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03501			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03464			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03660			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.16539			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33830			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.21062			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.40341		10.11000	101.37623			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.88881			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		118.97497		2.76000	118.95895			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.03500		3.14000	118.77704			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.80248		8.25000	99.78055			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000		125.93433		3.10000	120.20270			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		125.55210		2.40000	119.84012			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.90097			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.80296			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.71156			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.52000		102.93747		8.52000	102.91401			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.94565			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.88409			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63571			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.64767			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.57000		103.05420		8.57000	103.03058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	8.57000	103.05420		8.57000	103.03058			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.62000	101.85565		8.62000	101.83216			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.37204			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.51705			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.84075			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.84075			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.14532			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39158			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92275			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.91759			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	99.94953		9.35000	99.92430			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	99.94953		9.35000	99.92430			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92268			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92246			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47157			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35388			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.46399			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35388			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35388			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35388			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42742			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.19768			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.75353		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.31494		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.31494		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.31494		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.64432		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.33000	105.06424	9.33000	105.03821		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.42142		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56600		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.68425		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67616		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72969		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.98058		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.90660		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92744		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	104.14158		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.64345		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46825		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.29836		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22464		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.62339		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.30251		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57167		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32444		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.94511		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21153			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30924			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.08241			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.46816			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21157			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21157			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20377			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.85733			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.87310			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	123.31298			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.30850			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	122.92749			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.56110			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	119.76900			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.16528			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.97000	94.93888		10.97000	94.91133			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.49000	96.57460		11.49000	96.54528			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14785			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.47915			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.16161			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.58181			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.47304			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.67069		8.80500	102.68120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58778			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	116.29970			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35365			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.37876			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.47580			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40583			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.97849			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.97849			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.86480			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54072			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14785			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.95696			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	106.00224			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50625			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.72131			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15484			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96588			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.60790			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22018			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.42897			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50114			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.20456			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.47814			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.85131			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.95953			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.45618			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57808			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.17097			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.19042		10.55000	104.33802			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.15000	103.61310		10.15000	106.75429			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.18721			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.36495			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.29000	105.29957		12.29000	109.15827			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.38074			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.32000	102.67205		12.32000	102.57203			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.75000	102.57927		10.75000	102.49174			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.38074			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.52328			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.57608			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.44736			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.75305			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19958			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.64500	105.09431		9.64500	104.99536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50760			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.43399			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.58287		10.55000	104.39633			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.44673		11.00000	98.73479			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.59681			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.72034			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59675			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.08000	102.75513		12.08000	102.44917			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.76478			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.50945			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.53419			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.36219			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.02869		7.01000	39.64019			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	159.71053			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	8.69500	98.23220		8.69500	137.11421			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31000	33.54735		8.31000	147.39959			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31000	33.96817		8.31000	147.75677			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.86311			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	91.79353			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90440			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.90440			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38888			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31304			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.31680			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58181			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.19277			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.25816			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.24979			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.70590			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.88598			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.82162			0.00	4,080,000,000	2,040,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.12000		110.28635		9.12000	107.84131			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.77000		102.62220		8.77000	102.59814		12,804,200,000,000.00		1,460,000,000	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.25500		113.68193		10.25500	113.65087			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.42000		105.04715		8.42000	105.02348			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.84500		108.88829		9.84500	108.85985			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.93000		103.57210		9.93000	103.54468			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.28000		96.90689		10.28000	96.88035			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.04000		98.05810		11.04000	98.02932			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.04000		90.92626		11.04000	90.89956			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	99.94822			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.85881			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.62223			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.83738			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.39308			0.00	0	0.00

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	11.16500		100.37010		11.16500	100.56117			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.32721		100.00000	13.29493			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.43828		100.00000	4.41632			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.05981		100.00000	12.99168			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.49419			0.00	886,800,000	443,400,000.00
DENG44	On 29/09/2017	Spot Bond	8.09500		99.38029		8.09500	99.35887			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.93073			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.29673			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		81.54360		100.00000	81.36786			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45478			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		100.00000		0.00000	101.41901			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.70118			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.30584			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.16680			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.71797			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.98579			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.69720			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	100.00000		12.16257		100.00000	100.00000		1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.42378			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.84500		102.51407		8.84500	102.48983			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.30000		115.62114		7.30000	115.59849			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.52000		104.37145		8.52000	104.34779			0.00	0	1,420,000,000.00
DV23	On 27/02/2023	Spot Bond	9.03000		105.54268		9.03000	105.51694		48,762,000,000,000.00	5,400,000,000	4,370,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	9.13000		103.60762		9.13000	103.58249			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71000		103.10699		9.71000	103.08043			5,826,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.25954			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.96668			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98824			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.88233			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.17880			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.14093			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.11500		125.75476		8.11500	125.72759			34,830,391,500,000.00	4,292,100,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.91626			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		102.91301		0.10000	134.98636			400,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97500		123.62397		1.97500	123.61007			23,214,150,000,000.00	11,754,000,000	15,314,500,000.00
EL29	On 19/11/2029	Spot Bond	1.97500		111.09302		1.97500	111.08054			0.00	0	115,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000		109.31919		2.10000	109.30654			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.18000		101.18477		2.18000	101.17280			0.00	0	21,800,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.74500		104.30998		9.74500	104.28301			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.59500		110.14644		9.59500	110.11840			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.09000		102.73043		10.09000	102.70295			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40000		93.41251		10.40000	96.83128			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.48500	105.04312		10.48500	104.47789			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10895			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.85302			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22859			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.24113			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.03591			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.03678			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	90.07180		100.00000	89.85735			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	64.24123		100.00000	64.04066			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	83.96423		100.00000	83.77764			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	72.54290		100.00000	72.40856			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.35275		3.00000	131.33427			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.48000	102.93576		11.48000	102.90454			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.39741			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55013			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.19788			0.00	0	3,200,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.98000	99.21726		9.98000	99.19086			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.00147			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.80837			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02051			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06485			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06883			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.48551			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05876			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06114			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05829			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06028			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05938			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05857			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.92000	100.63907		6.92000	100.62036		174,873,382,400,000.00	25,270,720,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.87000	107.43123		7.87000	107.40857		182,607,759,530,000.00	23,203,019,000	10,500,000,000.00	
ES23	On 25/01/2023	Spot Bond	8.60000	109.01742		8.60000	108.99248		134,160,000,000,000.00	15,600,000,000	6,356,131,200.00	
ES26	On 02/04/2026	Spot Bond	8.93000	95.32184		8.93000	95.29909		198,781,800,000,000.00	22,260,000,000	9,830,000,000.00	
ES33	On 15/09/2033	Spot Bond	9.60000	85.03654		9.64000	84.71796		1,435,200,000,000,000.00	49,500,000,000	37,000,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.77000	90.66932		9.77000	90.64570		556,890,000,000,000.00	57,000,000,000	21,500,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.06365			0.00	6,760,000,000	4,880,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.04056			0.00	4,800,000,000	2,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92103			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66977			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.11893			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.87596			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.75335			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.99652			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.77146		100.00000	10.74537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.48292		100.00000	10.45752			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.18410			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.23511			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.33687			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.43824			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.72000		104.04029		6.72000	104.02122			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.40000		98.27571		9.40000	98.25105			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27660			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.27653			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.56944			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	105.17785			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.76366			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.79425			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.34500		99.86365		10.34500	100.50266			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.20000		104.68346		11.20000	104.65229			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.01799			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000		129.11302		2.21000	129.96375			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		128.92865		2.18000	274.52748			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33000		103.14762		2.33000	109.63176			0.00	0	33,333,300.00
FRBI28	On 31/03/2028	Spot Bond	2.49500		102.22674		2.49500	158.60518			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.03796		2.33000	212.82243			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.73000		111.64831		7.73000	111.62530			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.85400		62.22805		7.85400	61.59582			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46500		39.81418		9.46500	38.92424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.53157		9.70000	37.61877			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	69.44644		100.00000	69.31468			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	71.83914		100.00000	71.70284			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.15533			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55758			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33835			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47666			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45907			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38713			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58678			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.43399			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.03219		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52930			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.90128			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.84299			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	15.83693		100.09221	15.79854			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.29503			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.87478			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.55057			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.74272			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.45229			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.44284			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.45973			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.32649			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.35868			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.80133			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.33356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond		13.22500	58.94443		13.22500	58.92360			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25313			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.25481			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.87774			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.31513			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.57500	94.42857		3.57500	97.67910			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.37541			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.37541			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.14785			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.41610			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.25984			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.36099			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.48750			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.19767			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.35704			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.56215			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.71797			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.34528			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.71630			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24475			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.35868			0.00	0	0.00

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	100.00000		0.00000	101.35868			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22591			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97937			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.03647			0.00	9,500,000,000	4,750,000,000.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22786			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81553			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.43900			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.79905			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.20985			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77687			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77915			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71712			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.64608			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71712			0.00	8,160,000,000	4,080,000,000.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.64324			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.31618			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.95635		8.75000	100.35344			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15138			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.58991		100.00000	10.54453			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.66155		100.00000	9.62016			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.27065			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44786			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.43947			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51714			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.45000		116.14236		3.45000	119.64079			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46644			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.48161			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.43000		107.24104		3.43000	119.79973			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		99.85878		1.78000	127.40332			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.45000		104.60810		3.45000	119.64079			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		101.48603		2.76000	124.83802			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		104.05811		2.83000	131.90967			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58312			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.27079			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45636			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	103.16619			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.70574			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64174			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.39718			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.39550			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.95446			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.18157			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.57266		100.00000	10.54704			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.58623		100.00000	25.52424			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.79424		100.00000	59.60755			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.90000		149.61165		4.90000	149.58315			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.18837			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.01880			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.19691			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.79948			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.15883			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.47184			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.18152			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.85647		2.18800	97.87756			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		99.35083		2.52000	130.14653			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.59069			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.83890		10.38000	100.81082			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.83890		10.38000	100.81082			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	106.74000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.37208			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.50290			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.76862		2.66000	105.04623			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		203.10185		2.64000	203.55173			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.62436		2.63000	105.61062			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.78554			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.23380		2.67000	202.68110			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.56983			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43000		108.62692		2.43000	108.61337			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		103.94210		2.72000	103.92832			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	55.73600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.24941			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	8.00000		44.61045		8.00000	39.48049		182,400,000,000,000.00	22,800,000,000	11,400,000,000.00	
FRS36	On 07/12/2023	Spot Bond	2.69000		124.10573		2.69000	264.25442			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		128.83194		2.19000	274.32148			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		122.09252		2.91000	259.96620			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.58000		101.30764		2.58000	126.78122			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.48533			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.11000		130.85457		2.11000	126.83876			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66712			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.91229			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.34342			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		104.82635		2.50000	104.81309			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.27412		104.97509	20.22283			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.62255		101.07593	24.56232			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		16.47879		100.44759	16.43870			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		22.91768		100.76967	22.86179			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000		114.72842		2.16000	114.71491			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.29000		97.43959		2.29000	110.04209			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.53122			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000		97.16701		2.32000	109.73417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.95683			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000	126.91591		2.39000	342.39437			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.26097			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.79175			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.62165			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.88086			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.01000	99.83561		6.01000	104.06152			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.75000	104.90618		6.75000	104.88726			10,925,550,000,000.00	1,618,600,000	959,300,000.00
FRX16	On 15/09/2016	Spot Bond	7.56000	104.29676		7.56000	104.27573			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94000	105.18374		7.94000	105.16149			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17000	110.92674		8.17000	110.90247			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.70500	103.61613		8.70500	103.59214			0.00	0	2,150,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.90500	102.68398		8.90500	102.65954			0.00	0	266,666,600.00
FRX23	On 28/02/2023	Spot Bond	9.42000	90.17565		9.42000	90.15310			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.56000	109.80480		9.56000	109.77679			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.89000	99.74042		9.89000	100.94727			19,780,000,000,000.00	2,000,000,000	3,100,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.21000	94.41639		10.21000	94.39084			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.43000	80.55558		10.43000	80.53320			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.08507			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.12733			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.14422			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.18640			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.25392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.30454			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.52376			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.01696			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01765			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01787			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01835			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01912			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.01976			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.02256			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.04162			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30438			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.17000	104.14877		9.17000	104.12325			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.28891			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	98.86447			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.49420			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.50501			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.52590			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.55181			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.58773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.46782					0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.96456					0.00	165,000,000	500,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.70648					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.52682					0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.83982					0.00	0	1,100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.41268					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	99.99971					0.00	8,220,000,000	4,110,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.13025					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.93095					0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.97753					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.19731					0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.65323					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.04991					0.00	400,000,000	200,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.36752					0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.32840					0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.38904					0.00	8,180,000,000	4,090,000,000.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.40951					0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.23915					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63103			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.09803		101.20953		8.09803	94.87632			38,870,544,000,000.00	4,800,000,000	1,200,000,000.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66041			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.45073		101.23909		8.45073	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69815			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.90097		101.27913		8.90097	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74425			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.70008			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80175			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.83166			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.23916			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.20000		101.63446		9.20000	101.60962			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.20500		107.72365		8.20500	107.70012			13,784,400,000,000.00	1,680,000,000	860,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		130.97986		1.97000	278.89670			38,218,000,000,000.00	19,400,000,000	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000		133.65990		1.99000	284.60317			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.59000		97.54390		9.59000	97.51908			69,491,058,000,000.00	7,246,200,000	9,063,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57000		97.67007		9.57000	97.64526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF01U	On 26/03/2015	Spot Bond	100.00000	58.79116	100.00000	58.64874				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	15.26295	100.00000	15.22597				0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	90.09873	100.00000	89.88111				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	40.94070	100.00000	40.84152				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	20.89807	100.00000	20.84745				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	13.48704	100.00000	13.45437				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	62.39143	100.00000	62.24028				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000	116.52966	1.68000	116.51749			28,208,880,000,000.00	16,791,000,000	70,075,002,000.00	
I2038	On 31/01/2038	Spot Bond	1.90000	120.54846	1.90000	120.53515			103,844,120,000,000.00	54,654,800,000	98,136,344,800.00	
I2046	On 31/03/2046	Spot Bond	1.93000	121.80744	1.93000	121.79386			3,261,700,000,000.00	1,690,000,000	63,145,371,700.00	
I2050	On 31/12/2050	Spot Bond	2.00000	127.77553	2.00000	127.76109			58,031,200,000,000.00	29,015,600,000	30,994,432,700.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	95.05000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.62000	106.03641	7.62000	106.01487				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.95217				0.00	16,000,000,000	4,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.00501				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.12000	106.12915	8.12000	106.10619				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.07000	110.17957	8.07000	110.15589				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.94000	100.68453	7.94000	100.66323				0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.30763				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.32594				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000	101.05314	1.60000	128.29768				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.18000	104.05895	2.18000	130.22575				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24224				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.15137				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond	8.19000		105.15229		8.19000	105.12923			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.66810			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.82496			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.41086			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.83000		98.40169		8.83000	98.37847			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.88500		93.84487		8.88500	93.82271			0.00	0	0.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.48378			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.27000		99.96391		8.27000	99.94177			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.35500		99.36417		9.35500	99.31682			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.37792			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.38931			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.88000		99.31278		7.88000	99.29192			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.61000		98.83464		8.61000	98.81200			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.43170			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.14919			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.84000		101.70813		7.84000	101.68688			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.57000		102.46546		8.57000	102.44210			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.78000		103.02975		9.78000	103.00301			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.96431			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.51353			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.42286			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.43227			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.44154			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00500		100.00000	0.00499			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.64789			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.00000		0.00000	100.57250			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.99500		99.71028		8.99500	99.68632			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000		101.70096		5.00000	101.68724			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000		101.70096		5.00000	101.68724			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		100.29567		5.00000	100.28221			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.70096		5.00000	101.68724			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.74783		4.00000	101.73687			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		33.15739		100.00000	33.00632			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		32.91379		100.00000	32.76383			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		32.91379		100.00000	32.76383			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		109.72058		9.20000	109.69362			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond			0.00000		100.00000		0.00000	101.12072			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond			0.00000		100.00000		0.00000	101.12072			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.02057			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.62184		100.00000	8.60096			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond			0.00000		100.00000		0.00000	100.14322			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond			8.87000		103.87475		8.87000	103.85026			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond			0.00000		100.00000		0.00000	99.90488			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond			0.00000		100.00000		0.00000	101.21837			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000		0.00000	99.82923			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		8.71586		100.00000	8.69474			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		59.79424		100.00000	59.60755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN255U	On 11/09/2014	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		71.42857	100.00000	71.28906				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		81.20002	100.00000	81.20001				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		98.91599	100.00000	98.64865				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		98.53059	100.00000	98.26923				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		96.72977	100.00000	96.47786				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		89.90553	100.00000	89.26791				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		85.62431	100.00000	85.04578				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		81.75243	100.00000	81.22500				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		93.33307	100.00000	92.75695				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		89.44419	100.00000	88.91494				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		85.88235	100.00000	85.68075				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		84.49074	100.00000	84.29561				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000		99.93210	6.20000	99.86429				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	100.00000		97.07447	100.00000	96.81698			1,000,000,000,000,000.00	10,000,000,000	5,000,000,000.00	
INA437	On 09/09/2014	Spot Bond	6.20000		99.69518	6.20000	99.62769				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.21228	6.30000	99.14437				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.09350	6.30000	99.02575				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		98.97500	6.30000	98.90741				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.71909	6.40000	98.65078				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.59962	6.40000	98.53148				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.26793				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	11.03270	103.23603		11.03270	102.56423			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.03270	101.53555		11.03270	101.53551			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.33876			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.02283			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.31186			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.49488		6.50000	102.47697			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41726			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.49441			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.24811			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66689			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29384			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.58984			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.04004			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.03163			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.27987			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.16659			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00448			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00387			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.44259			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	102.54856			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61836			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.53699			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.00992			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.59716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.34340			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.45002			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.02808			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.65156			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.24285			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		88.37772	100.00000		88.16425			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.97265			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73832			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.74863			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.63000	103.52488		8.63000	103.50098			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98618			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.01118			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.02786			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.61866			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.54500	101.51027		9.54500	101.48455			19,090,000,000,000.00	2,000,000,000	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.35157			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.67000	106.85220		8.67000	106.82756			20,808,000,000,000.00	2,400,000,000	600,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.87665			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.84162			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.32208			0.00	6,820,000,000	3,410,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.87942			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36326			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.80000	103.10556		8.80000	103.08129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	103.15748			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.77490			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.27000	96.75356		3.27000	123.83235			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500	139.01885		3.67500	138.99682			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.11489			0.00	1,198,600,000	599,300,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.90407			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.80477			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.58235			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.22353			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000	95.91774		3.68000	96.74000			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000	95.83778		3.68000	102.80233			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.69341			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.17260			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.21837			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.45000	114.06299		10.45000	114.03143			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.71837			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500	137.49202		3.77500	137.46986			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	98.00926		100.00000	97.75066			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	91.85185		100.00000	91.17647			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	84.47500		100.00000	83.91183			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	99.32886		100.00000	98.66667			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	96.32452		100.00000	95.71098			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	87.32111		100.00000	86.51259			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	88.39191		100.00000	87.87500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA01A		On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.55586			0.00	0	0.00
IVA02A		On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.59398			0.00	0	0.00
IVA03A		On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.05311			0.00	0	0.00
IVA435		On 28/08/2014	Spot Bond	6.20000	99.89819		6.20000	99.83043			0.00	0	0.00
IVA436		On 04/09/2014	Spot Bond	6.20000	99.77966		6.20000	99.71206			0.00	0	0.00
IVA437		On 11/09/2014	Spot Bond	6.20000	99.66142		6.20000	99.59398			0.00	0	0.00
IVA441		On 09/10/2014	Spot Bond	6.30000	99.17831		6.30000	99.11045			0.00	0	0.00
IVA442		On 16/10/2014	Spot Bond	6.30000	99.05961		6.30000	98.99191			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.18897			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.10492			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.85573			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.89073			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01767			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.97926			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.58943			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73842			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74357			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75388			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70748			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62684			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45403			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.25949			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.12021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.91171			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.91266			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.99328			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74083			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54004			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40432			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.16510			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03498			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.06323			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06323			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.17000	106.91376		9.17000	101.35791			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	17.40725		100.00000	17.34179			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.69691		100.00000	10.64987			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62248			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.41500	105.71971		9.41500	100.37235			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46318			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.14173			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	83.02489		100.00000	82.84080			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.16199			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	87.13858		100.00000	86.93594			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18779			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.40163			0.00	4,200,000,000	2,100,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG08U	On 28/11/2014	Spot Bond	100.00000		98.39572	100.00000	98.13333				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		85.71721	100.00000	85.52105				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.37657	100.00000	74.23517				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		84.64729	100.00000	84.45621				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		64.01382	100.00000	63.85874				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.41460				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.46915				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.20765				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00014	100.00000	75.00014				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.99362				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.48381				0.00	5,460,000,000	2,730,000,000.00
KW01	On 31/10/2027	Spot Bond	8.69000		141.47581	8.69000	141.44311				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.42794				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.19840				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.86298				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.63671				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.41363				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.77000		97.35676	8.77000	97.33406				0.00	0	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.92000		72.94586	8.92000	99.02266				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.45500		98.89326	9.45500	98.86844				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.02522				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.62000		102.10923	10.62000	102.08037			22,089,600,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.21286				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02037			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02164			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02316			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.69608			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.14917			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98380			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.70759			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.93814			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.80084			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.79934			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	94.60154		100.00000	94.35897			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	84.29561		100.00000	84.10138			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.90879			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87154			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.84147			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44689			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.94172			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21903			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.58969			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.16623			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.16922			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.61115			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.60926			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23143			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.24406			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.25014			0.00	500,000,000	500,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		95.30026		100.00000	95.05208			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		83.01949		100.00000	82.83582			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		24.31563		100.00000	24.25672			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		59.36432		100.00000	59.22051			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.75000		104.20938		8.75000	104.18500			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64000		104.11598		8.64000	104.09192			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.47091			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.36748			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.68678			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.53554			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	102.55384			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.64531			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.81026			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.85110			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.00500		104.36722		8.00500	104.34485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.82000	103.05120		8.82000	103.02703			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.67000	103.04588		9.67000	103.01944			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.42500	102.54909		6.42500	102.53140			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13575			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.17797			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.65500	104.11469		9.65500	104.08771			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.62000	104.57089		7.62000	104.54964			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.84080			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.93000	101.61909		8.93000	101.59485			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.27753			0.00	800,000,000	0.00
MMIG02	On 17/03/2026	Spot Bond	9.54500	107.90279		9.54500	106.77566			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.25592			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.63000	101.55104		8.63000	101.52760			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.72000	102.38925		7.72000	102.36818		30,571,200,000,000.00		3,960,000,000	1,070,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.57000	105.00461		8.57000	104.98067			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.20035		100.89771	6.18520			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.28313		100.61875	6.26782			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.14076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.14153			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.15302			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.16618			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.60186		100.00000	0.60040			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.60186		100.00000	0.60040			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	9.14500	97.06299		9.14500	97.03941			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.57000	99.35616		7.57000	99.33610			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.17500	100.86456		9.17500	100.83997			0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.55682			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.99500	105.84328		8.99500	105.81798			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.06661			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.48000	105.66094		9.48000	105.63435			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.24934			0.00	50,000,000	50,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.19500	101.90708		9.19500	101.83160			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.84690			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.09900			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75024			0.00	0	40,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.68280			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09881			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00812			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.06167			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.32000	107.82919		7.32000	107.80812			0.00	0	670,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.78999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.65000	116.14722		8.65000	116.12049			6,480,580,000,000.00	749,200,000	804,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.86500	34.98105		10.86500	34.97117			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.52000	104.64945		7.52000	104.62834			0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.96028			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.67278			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.82000	106.11031		7.82000	106.08819			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12155			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.51907			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.11005			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94050			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76467			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.67693			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	91.38884			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.58894			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.54401			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.46331			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	87.67537			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15833			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.12959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.23282			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.16529			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.69192			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.12390			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.11224			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.11140			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.38981			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		10.03500	105.00586		10.03500	108.17631			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.28330			0.00	767,000,000	383,500,000.00
NCLN85	On 20/03/2024	Spot Bond		10.07000	103.73582		10.07000	106.93682			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.29168			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.15419			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15615			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.01042			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.13472			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.57000	106.48703		8.57000	106.46275			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.62423			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	103.72310			0.00	2,090,000,000	6,270,000,000.00
NED15	On 08/04/2024	Spot Bond		10.03000	103.64466		10.03000	106.58663			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	104.39531			0.00	769,600,000	384,800,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.75066			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		12.02000	113.63831		12.02000	113.60227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	109.77009			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.47473			0.00	1,600,000,000	800,000,000.00
NILB10	On 08/12/2016	Spot Bond	2.20000	167.18816		2.20000	167.16830			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.70500	103.65944		8.70500	103.63544			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26683			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.22326			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.33500	104.85184		9.33500	104.82555			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.98134			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.17106			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.98245			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.98181			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.98222			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.53500	104.82589		9.53500	105.95142			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98186			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.98140			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.98167			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.73500	104.80014		9.73500	104.77276			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98092			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.98113			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.98099			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.97579			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.97749			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.98059			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.51000	115.91404		8.51000	115.88764			8,510,000,000,000.00	1,000,000,000	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
NRA022	On 31/10/2022	Spot Bond	8.94500	122.66732		8.94500	122.63816			135,325,148,100,000.00	15,128,580,000	7,564,290,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500	172.40794		2.09500	172.38794			35,196,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.41000	124.80055		9.41000	124.76919			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.45320			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.40071			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.06692			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18017			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.88728			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.88323			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.98007			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.50448			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.25032		100.00000	19.20369			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	40.04789		100.00000	39.95088			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.85000	105.14349		6.85000	105.12414			2,937,280,000,000.00	428,800,000	214,400,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	62.07497		100.00000	61.92460			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.20748			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.51853			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39128			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.27871			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45359			0.00	0	35,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.38385			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.99768			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.64500		102.25961		9.64500	102.17660			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.44312			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.45608			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46190			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.47485			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.53046			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.54338			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44336			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.62000		106.28735		6.62000	106.26815			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.28000		99.58877		6.28000	99.57171			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.11000		40.62569		8.11000	40.61686			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.58000		112.86534		6.62000	112.80269		5,850,126,751,424,000.00	08,833,852,800	01,808,041,300.00	
R158	On 15/09/2015	Spot Bond	6.62000		112.82265		6.62000	112.80269			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.52000		93.39390		6.52000	93.37762			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.62000		118.93634		6.62000	118.91529			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.45000		87.71268		6.45000	87.69756			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.25000		118.96300		8.29000	118.59557		8,251,057,448,350,000.00	24,370,599,800	92,781,809,300.00	
R187P	On 21/12/2026	Spot Bond	8.03000		37.87850		8.03000	37.87035			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.95000		35.37158		7.95000	35.36404			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		284.88264		1.69000	284.85274		55,696,654,000,000.00	32,956,600,000	31,944,683,700.00	
R201	On 21/12/2014	Spot Bond	5.86500		102.38435		5.91000	102.35312		1,010,080,643,514,000.00	72,221,763,600	71,110,881,800.00	
R202	On 07/12/2033	Spot Bond	1.84000		228.57781		1.84000	228.55287		244,363,634,136,000.00	32,806,322,900	51,494,049,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		8.03500	98.07959		8.08000	97.78816			5,142,563,914,000,000.00	40,020,400,000	89,766,978,600.00
R203	On 15/09/2017	Spot Bond		7.02000	106.91879		7.07000	106.76014			6,313,265,712,000,000.00	99,325,600,000	80,821,335,100.00
R2030	On 31/01/2030	Spot Bond		8.75000	94.18233		8.75000	94.16042			6,366,094,000,000,000.00	27,553,600,000	22,751,800,000.00
R2032	On 31/03/2032	Spot Bond		8.89000	96.97619		8.89000	97.56513			4,825,909,830,000,000.00	42,847,000,000	86,681,299,100.00
R2037	On 31/01/2037	Spot Bond		8.96500	96.03636		8.96500	96.01348			3,908,224,512,500,000.00	35,942,500,000	92,275,300,000.00
R204	On 21/12/2018	Spot Bond		7.35500	103.69456		7.40000	103.50739			8,714,462,896,000,000.00	84,835,200,000	79,498,300,000.00
R2044	On 31/01/2044	Spot Bond		9.04500	97.49268		9.04500	97.46924			2,740,635,000,000,000.00	03,000,000,000	62,400,000,000.00
R2048	On 28/02/2048	Spot Bond		9.03500	96.79958		9.03500	96.77633			3,941,338,050,000,000.00	36,230,000,000	90,697,319,700.00
R207	On 15/01/2020	Spot Bond		7.61000	99.16827		7.65500	98.95396			3,969,563,890,900,000.00	21,624,690,000	59,585,900,000.00
R208	On 31/03/2021	Spot Bond		7.80000	97.30325		7.84500	97.06175			7,708,792,414,440,000.00	88,306,719,800	15,209,656,700.00
R209	On 31/03/2036	Spot Bond		8.85000	77.59212		8.89000	77.26720			5,866,447,290,000,000.00	62,875,400,000	98,459,944,900.00
R210	On 31/03/2028	Spot Bond		1.77500	172.17010		1.77500	172.15164			41,038,000,000,000.00	23,120,000,000	25,038,797,300.00
R211	On 31/01/2017	Spot Bond		0.90000	130.45315		0.90000	130.44230			102,060,000,000,000.00	13,400,000,000	80,535,827,200.00
R212	On 31/01/2022	Spot Bond		1.65000	134.96838		1.61000	135.31910			355,514,940,000,000.00	15,463,600,000	52,944,285,500.00
R213	On 28/02/2031	Spot Bond		8.72000	84.92156		8.76000	84.59381			4,826,331,648,000,000.00	53,478,400,000	52,992,354,100.00
R214	On 28/02/2041	Spot Bond		8.97000	74.99448		8.97000	74.97660			7,421,228,139,000,000.00	27,338,700,000	98,490,176,000.00
R226C	On 15/09/2014	Spot Bond		5.88000	99.61486		5.88000	99.59888			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.68000	96.35415		6.68000	96.33695			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.52000	93.39390		6.52000	93.37762			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.44000	90.55515		6.44000	90.53955			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.45000	87.71268		6.45000	87.69756			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.91500	98.07685		5.91500	98.06126			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.59000	94.75703		6.59000	94.74024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.46000	91.88818		6.46000	91.87222			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.44000	89.04463		6.44000	89.02921			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.50000	86.15007		6.50000	86.13501			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.04500	82.20254		7.04500	82.18699			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.09500	79.27786		7.09500	79.26276			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.40500	75.68948		7.40500	75.67445			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.38500	73.04812		7.38500	73.03365			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.36500	70.51254		7.36500	70.49861			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.35500	68.04312		7.35500	68.02969			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.61500	64.67754		7.61500	64.66433			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.59500	62.38131		7.59500	62.36860			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.76500	59.43073		7.76500	59.41836			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.73500	57.33081		7.73500	57.31893			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.70500	55.32109		7.70500	55.30967			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.67500	53.39726		7.67500	53.38627			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.63500	51.59911		7.63500	51.58855			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.59500	49.88077		7.59500	49.87061			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.23000	45.25509		8.23000	45.24512			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.19000	43.63932		8.19000	43.62975			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.15000	42.09744		8.15000	42.08825			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.11000	40.62569		8.11000	40.61686			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.07000	39.22049		8.07000	39.21202			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.03000	37.87850		8.03000	37.87035			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.99000	36.59652		7.99000	36.58869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R352C	On 21/12/2027	Spot Bond		7.95000	35.37158		7.95000	35.36404			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.93170			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.90977			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.94941			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.82112			0.00	385,200,000	192,600,000.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.90659		100.00000	15.86805			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.21590		100.00000	9.19357			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.97773		100.00000	19.92933			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.41900			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.43207			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.88181			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.00605			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.05215			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.68354			0.00	17,000,000,000	8,500,000,000.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.44831			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.68812			0.00	387,800,000	203,900,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.31745			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.45477			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.83849			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.61767			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.68945			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.50563			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.07415			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56616			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.66379			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59497			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59497			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.60390			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.79004			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.02283			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.67885		12.35000	102.64543			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.71485			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.41347		100.00000	13.38098			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.79683			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.68053			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.55550			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.16393			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.20785			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	2.75462		100.00000	2.74802			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	15.00600		100.00000	14.96965			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	34.56401		100.00000	34.48027			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.58076		100.00000	12.55029			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	22.08288		100.00000	22.02938			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	104.15858			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.93002			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.14500	107.37590		9.14500	107.34967			0.00	0	760,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond		9.33000	93.42308		9.33000	102.94831			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.91000	87.13235		9.91000	104.51882			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.74581			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.82000	108.71520		7.82000	108.69254			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.91496			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		9.12000	103.63774		9.12000	103.61249			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.70805			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.76876			0.00	1,341,000,000	670,500,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	100.47159			0.00	3,169,400,000	3,014,700,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.61915			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.60808			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.27000	104.03848		7.27000	104.01829		34,137,097,786,000.00	4,695,611,800	3,357,805,900.00	
SBK9	On 10/04/2018	Spot Bond		8.90000	101.53355		8.90000	101.50939		42,008,000,000,000.00	4,720,000,000	2,360,000,000.00	
SBN27	On 15/09/2015	Spot Bond		8.08000	111.28203		8.08000	111.25808			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.94000	111.42831		7.94000	111.40474			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.87000	111.50157		7.87000	111.47818			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.47000	102.99403		8.47000	102.97082			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		8.01500	111.34991		8.01500	111.32613			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.98000	111.38649		7.98000	111.36280			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26122			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.43447			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.99855			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.12000	105.77881		8.12000	105.75594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.16357			0.00	412,600,000	206,300,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.16221			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.19742			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.99500		107.59886		8.99500	107.57300			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.94000		103.42537		9.94000	103.39811			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.13457			0.00	4,000,000,000	2,000,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.36793			0.00	300,000,000	300,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.16937			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.37784			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.49000		103.60803		8.49000	103.58463			0.00	0	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		12.99291	100.00000	100.00000	12.96384			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.62000		103.18272		9.62000	103.15637			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.70762			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.13000		99.98140		9.13000	99.95703			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.99000		96.29783		8.99000	96.27482			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.30563			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.94000		128.05445		9.94000	100.73422			0.00	0	216,666,600.00
SBS4	On 16/11/2021	Spot Bond	9.54500		97.40826		9.54500	97.38358			0.00	0	88,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.67000		107.84245		7.67000	107.82040		163,726,888,000,000.00	21,346,400,000	10,993,200,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.22000		128.54233		2.22000	273.70461			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500		102.42735		1.54500	128.46461			0.00	0	1,060,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.21000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			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
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.75518					0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	15.82847	100.00000	15.79013					0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	162.59239	0.00000	82.63494					0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000	112.85672	2.17000	126.58319					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.49488	6.50000	102.47697					0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.40874					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.05010					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.10584					0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.10000	100.40855	9.10000	100.38414					0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.38180					0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.13019					0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.16628					0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.05804					0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	13.51979	100.00000	13.48704					0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.41061					0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	53.42013	100.00000	51.29035					0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30220					0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000	92.87532	100.00000	92.63959					0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	23.90627	100.00000	23.84836					0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	26.56965	100.00000	26.48670					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS18U	On 30/11/2016	Spot Bond	100.00000		23.64966		100.00000	23.53839			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17694			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19422			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.87000		103.36905		7.87000	103.34737			27,387,600,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.00000		98.34054		9.00000	99.15283			1,800,000,000,000.00	200,000,000	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.42000		103.12625		8.42000	103.10315			32,332,800,000,000.00	3,840,000,000	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.28700			0.00	0	600,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	100.00000		0.03021		100.00000	0.03007			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	100.00000		0.03021		100.00000	0.03007			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42612			0.00	2,720,000,000	1,360,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.17000		103.88713		8.17000	103.86440			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76743			0.00	11,000,000,000	5,500,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.02065			0.00	0	300,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.69065			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.39500		97.04811		9.39500	97.02377			26,306,000,000,000.00	2,800,000,000	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.70970			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.20271			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.56227			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.45300		89.58190		9.45300	89.55930			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.51500		89.30768		9.51500	89.28501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN006	On 21/12/2014	Spot Bond	7.15500	101.95666	7.15500	101.93714				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.91500	93.72391	8.91500	93.70171				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33270				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.25000	103.57746	8.25000	103.55471				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000	108.21423	2.43000	108.61337				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.35000	100.08651	8.35000	100.06415				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.86319				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.71000	107.35954	9.71000	107.33172				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.51452				0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.18846				0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.26308				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.99000	75.88053	9.99000	75.86043				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.63772				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.73905				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.66385				0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.98362				0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.91792				0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.86866				0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.68803				0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.67214				0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000	0.00000	99.57330				0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000	0.00000	98.97038				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1129	On 21/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.98334			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.91654			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.86645			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.61856			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.74971			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	100.10041		0.00000	98.40924			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.64730			0.00	0	0.00
SY1140	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.67920			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.58761			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.47013			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.45385			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648		1,620,000,000,000,000.00	16,200,000,000	5,400,000,000.00	
SY1151	On 17/11/2014	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
SY1153	On 22/09/2014	Spot Bond	100.00000	92.17172		100.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.08000	110.57240		7.08000	110.55138		3,964,800,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.90000	104.22091		8.90000	104.19613			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	86.30995		100.00000	86.10923			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	36.75687		100.00000	30.51799			0.00	0	0.00

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		100.00000		0.00000	100.61919			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.30075			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.52320			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.01746			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.09357			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.15270			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.89531			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.38767			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.20507			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.42966			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.87000		102.04242		7.87000	102.02102		13,300,300,000,000.00	1,690,000,000	1,690,000,000.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.65362			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.67181			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.73317		7.83000	100.71215			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64361			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66635			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67241			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.64361			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.66635			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.51740		7.16000	100.65207			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.71087			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.70723			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.79426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.78249			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.13609			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09583			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.64270			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.67181			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.81600		8.73000	100.74580			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63997			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66635			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.87000	93.94978			8.87000	98.52526			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63451			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66635			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71268			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.70270			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69906			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79246			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.78883			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75713			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.07344			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.07702			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05910			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67906			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.28602			101.06155	6.27064			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.63997			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.79000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.72176			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.75804			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.13967			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.02313			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.66525			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67446			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.66525			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.67446			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.67906			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65973			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67446			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72506			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.72506			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72506			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79859			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.81695			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79400			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16020			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.18301			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17389			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.52000		106.58868		7.52000	106.56717			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.65500		87.84387		9.65500	87.79130			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000		106.24431		7.91000	106.22190		993,496,000,000,000.00	25,600,000,000	76,028,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.19500	110.46299		9.19500	110.43600			319,986,000,000,000.00	34,800,000,000	13,600,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.73542		100.00000	0.73312			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.40000	111.63984		9.40000	111.61198			95,504,000,000,000.00	10,160,000,000	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.63000	99.20582		9.63000	99.18047			327,420,000,000,000.00	34,000,000,000	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.65500	96.81908		9.65500	96.79427			83,612,300,000,000.00	8,660,000,000	3,450,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.85896			0.00	400,000,000	400,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.07243			0.00	3,000,000,000	1,521,500,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12180			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12493			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.12517			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.14022			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.17153			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.11447			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02279			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.83997			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.85831			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72072			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.77212			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.77029		100.00000	9.74511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.46109			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.55507			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.60726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.61770			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.90959			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.55396			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.04269		100.00000	11.98974			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.33506			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.65624			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.45134			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.45614			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.78001			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	104.06178		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	95.99332			0.00	36,200,000,000	18,100,000,000.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.34601			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.52120			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	96.15158			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.91748			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.04730			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	95.68620			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	94.98054			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	94.70354			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	97.58224			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	94.00469			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	93.85617			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	93.54006			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	100.00000		50.19026		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.02284		100.00000	11.99371			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		75.59289		100.00000	75.29645			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.44682			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.52895			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.51189			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.47930			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.46756			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.46292			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.41083			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.10585			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	100.00000		81.71923		100.00000	81.54235		2,420,000,000,000,000.00	24,200,000,000	12,600,000,000.00	
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.62797			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.53376			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	100.00000		79.00433		100.00000	100.00000			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.45397			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.48620			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	100.00000		79.00433		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.24500		112.03875		9.24500	112.01123			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.93732			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.90162			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.25058			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.25885			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.25927			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.99351			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02186			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.01000		111.82634		7.01000	111.80542			140,200,000,000,000.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000		238.61852		1.39000	238.59547			8,340,000,000,000.00	6,000,000,000	2,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.94000		103.59611		6.94000	103.57691			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.57000		105.59220		7.57000	105.57088			62,074,000,000,000.00	8,200,000,000	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.95500		106.16050		7.95500	106.13799			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.28000		105.32960		8.28000	105.30638			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.38500		105.20755		8.38500	105.18406			41,925,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.57000		94.61693		6.57000	94.60031			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.50000		92.85762		6.50000	92.84140			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.92500		98.40264		5.92500	98.38693			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.57000		94.60031		6.57000	94.58369			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.34500		69.19015		7.34500	69.17659			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		44.70029		100.00000	44.61549			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		23.66043		100.00000	23.61554			0.00	0	0.00

**Total for j-Bonds :** **1.30e+017 17,532,579,700 125 747 116 900.00**

**Grand Total:** **1.30e+017 17,532,645,849 125 750 884 105.00**