



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R		On 22/08/2014	Any day expiry		10.69350	10.69350	10.61480	10.61480		10.79	0.00	0	0.00
\$ / R	10.33	Put	On 22/08/2014	Any day expiry	0.22090	0.00022	1.02870	0.00103	0.221	18.12	0.00	0	19,547.00
\$ / R	12.07	Call	On 22/08/2014	Any day expiry	0.00900	0.00001	0.01640	0.00002	0.009	44.02	0.00	0	19,547.00
\$ / R		On 25/08/2014	Any day expiry		10.69660	10.69660	10.62000	10.62000		9.30	0.00	0	0.00
\$ / R	10.67	Call	On 25/08/2014	Any day expiry	62.68220	0.06268	33.83150	0.03383	62.682	9.67	0.00	0	3,500.00
\$ / R		On 26/08/2014	Any day expiry		10.69830	10.69830	10.62170	10.62170		9.56	0.00	0	0.00
\$ / R	10.71	Call	On 26/08/2014	Any day expiry	47.41830	0.04742	28.17840	0.02818	47.418	9.69	0.00	0	5,000.00
\$ / R		On 27/08/2014	Any day expiry		10.70000	10.70000	10.62350	10.62350		9.74	0.00	0	1,959.00
\$ / R	10.80	Put	On 27/08/2014	Any day expiry	126.28040	0.12628	193.47360	0.19347	126.280	10.82	0.00	0	500.00
\$ / R	12.83	Call	On 27/08/2014	Any day expiry	0.00880	0.00001	0.02730	0.00003	0.009	34.34	0.00	0	500.00
\$ / R		On 28/08/2014	Any day expiry		10.70180	10.70180	10.62520	10.62520		9.94	0.00	0	0.00
\$ / R	8.30	Put	On 28/08/2014	Any day expiry	0.00000	0.00000	0.00010	0.00000	0.000	14.94	0.00	0	5,000.00
\$ / R	10.71	Call	On 28/08/2014	Any day expiry	59.43380	0.05943	37.39960	0.03740	59.434	10.03	0.00	0	3,500.00
\$ / R	10.96	Call	On 28/08/2014	Any day expiry	9.26520	0.00927	6.69380	0.00669	9.265	12.47	0.00	0	5,000.00
\$ / R		On 01/09/2014	Any day expiry		10.70880	10.70880	10.63220	10.63220		9.80	0.00	0	0.00
\$ / R	10.60	Call	On 01/09/2014	Any day expiry	146.99340	0.14699	93.20450	0.09320	146.993	10.55	0.00	0	5,000.00
\$ / R		On 02/09/2014	Any day expiry		10.71050	10.71050	10.63390	10.63390		9.93	0.00	0	0.00
\$ / R	10.80	Put	On 02/09/2014	Any day expiry	138.15860	0.13816	198.94750	0.19895	138.159	10.63	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	26.83890	0.02684	18.63820	0.01864	26.839	11.34	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	216.33890	0.21634	284.73820	0.28474	216.339	11.34	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.72110	10.72110	10.64440	10.64440		10.05	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	91.25510	0.09126	63.42490	0.06342	91.255	10.28	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.73330	10.73330	10.65670	10.65670		10.13	242,765,779.40	22,618	681,536.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.01930	0.00002	0.02080	0.00002	0.019	20.57	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.02630	0.00003	0.02850	0.00003	0.026	20.07	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.02840	0.00003	0.03090	0.00003	0.028	19.95	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.04180	0.00004	0.04630	0.00005	0.042	19.34	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.95400	0.00095	1.12030	0.00112	0.954	14.31	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	2.15640	0.00216	2.61260	0.00261	2.156	12.54	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	3.23860	0.00324	4.00300	0.00400	3.239	11.74	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	5.33510	0.00534	7.91720	0.00792	5.335	11.25	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	5.72440	0.00572	8.51340	0.00851	5.724	11.23	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	6.13890	0.00614	9.14800	0.00915	6.139	11.21	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	7.05000	0.00705	10.54180	0.01054	7.050	11.16	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	8.07990	0.00808	12.11510	0.01212	8.080	11.12	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	11.26290	0.01126	16.95240	0.01695	11.263	11.01	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	18.65850	0.01866	28.02200	0.02802	18.658	10.83	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	354.35740	0.35436	288.26200	0.28826	354.357	10.79	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	21.05740	0.02106	31.56200	0.03156	21.057	10.79	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	33.44160	0.03344	49.46650	0.04947	33.442	10.61	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	270.63990	0.27064	211.68590	0.21169	270.640	10.57	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	37.33990	0.03734	54.98590	0.05499	37.340	10.57	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	262.72370	0.26272	204.61540	0.20462	262.724	10.55	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	41.60110	0.04160	60.96260	0.06096	41.601	10.52	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	48.72300	0.04872	70.82420	0.07082	48.723	10.46	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	217.28820	0.21729	164.72100	0.16472	217.288	10.41	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	53.98820	0.05399	78.02100	0.07802	53.988	10.41	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	59.69000	0.05969	85.73240	0.08573	59.690	10.37	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	196.01110	0.19601	146.48440	0.14648	196.011	10.35	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	62.71110	0.06271	89.78440	0.08978	62.711	10.35	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	182.40660	0.18241	134.99000	0.13499	182.407	10.31	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	79.61320	0.07961	112.06510	0.11207	79.613	10.24	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	150.54960	0.15055	110.39710	0.11040	150.550	10.20	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	105.03690	0.10504	148.54750	0.14855	105.037	10.19	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	119.45210	0.11945	88.41860	0.08842	119.452	10.31	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	111.11240	0.11111	82.05560	0.08206	111.112	10.43	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	92.50830	0.09251	68.01820	0.06802	92.508	10.73	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	85.90650	0.08591	63.08810	0.06309	85.906	10.85	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	172.60650	0.17261	226.38810	0.22639	172.607	10.85	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	179.47380	0.17947	234.05780	0.23406	179.474	10.91	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	79.74930	0.07975	58.51260	0.05851	79.749	10.97	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	71.29470	0.07129	52.26820	0.05227	71.295	11.15	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	66.14670	0.06615	48.48450	0.04848	66.147	11.27	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	63.70950	0.06371	46.69950	0.04670	63.709	11.33	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	56.91830	0.05692	41.74010	0.04174	56.918	11.51	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	43.75390	0.04375	32.18920	0.03219	43.754	11.93	0.00	0	20,000.00

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 15/09/2014	Foreign Exchange Future	11.00	Put	310.45390	0.31045	375.48920	0.37549	310.454	11.93	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	30.13610	0.03014	22.37750	0.02238	30.136	12.53	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	29.04310	0.02904	21.59170	0.02159	29.043	12.59	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	17.47950	0.01748	12.56560	0.01257	17.480	13.43	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	11.02240	0.01102	7.95400	0.00795	11.022	13.68	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	8.70930	0.00871	6.30850	0.00631	8.709	13.81	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	6.23330	0.00623	4.54800	0.00455	6.233	13.98	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	5.65990	0.00566	4.13990	0.00414	5.660	14.03	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	5.39260	0.00539	3.94960	0.00395	5.393	14.06	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	772.09260	0.77209	847.24960	0.84725	772.093	14.06	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	5.13770	0.00514	3.76780	0.00377	5.138	14.08	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	1.13500	0.00114	0.97180	0.00097	1.135	15.25	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.72030	0.00072	0.64290	0.00064	0.720	16.09	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,267.42030	1.26742	1,343.94290	1.34394	1,267.420	16.09	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.35060	0.00035	0.33620	0.00034	0.351	17.61	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.28970	0.00029	0.28360	0.00028	0.290	18.06	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.26430	0.00026	0.26130	0.00026	0.264	18.29	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.23650	0.00024	0.23670	0.00024	0.236	18.57	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.12800	0.00013	0.13770	0.00014	0.128	20.31	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.74560	10.74560	10.66890	10.66890		10.38	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.75280	10.75280	10.67610	10.67610		10.45	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	171.49300	0.17149	220.06840	0.22007	171.493	10.72	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.31570	0.00032	0.32430	0.00032	0.316	20.77	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.75820	10.75820	10.68150	10.68150		10.36	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00620	0.00001	0.00070	0.00000	0.006	19.96	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	82.98730	0.08299	64.81300	0.06481	82.987	11.48	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.77450	10.77450	10.69780	10.69780		10.61	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	182.82720	0.18283	144.69060	0.14469	182.827	10.49	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.81260	10.81260	10.73590	10.73590		10.61	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.12950	0.00013	0.13540	0.00014	0.129	18.71	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	194.11340	0.19411	235.95560	0.23596	194.113	10.61	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	84.81400	0.08481	70.88770	0.07089	84.814	12.64	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	2.16620	0.00217	1.64280	0.00164	2.166	19.28	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.82360	10.82360	10.74690	10.74690		10.63	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	19.90510	0.01991	23.11010	0.02311	19.905	10.25	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	33.74180	0.03374	28.84500	0.02885	33.742	15.63	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.82540	10.82540	10.74870	10.74870		10.64	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	248.88330	0.24888	206.83600	0.20684	248.883	10.58	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	106.15910	0.10616	89.24010	0.08924	106.159	12.40	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.86230	10.86230	10.78570	10.78570		10.88	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	210.68320	0.21068	246.07990	0.24608	210.683	10.80	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	3.50590	0.00351	2.74910	0.00275	3.506	18.50	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.86810	10.86810	10.79140	10.79140		11.09	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.48100	0.00048	0.47430	0.00047	0.481	17.77	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	137.62140	0.13762	118.69540	0.11870	137.621	12.53	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.89140	10.89140	10.81450	10.81450		11.14	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.89330	10.89330	10.81640	10.81640		11.15	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.89530	10.89530	10.81830	10.81830		11.15	80,548,952.90	7,393	167,336.00

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	9.09	Put	2.83800	0.00284		2.88800	0.00289	2.838	14.07	0.00	0	1,402.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.44	Put	4.92310	0.00492		5.13330	0.00513	4.923	12.39	0.00	0	11,976.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.78	Put	8.92590	0.00893		11.06290	0.01106	8.926	10.75	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	9.88	Put	12.60090	0.01260		15.81690	0.01582	12.601	10.59	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.00	Put	19.56060	0.01956		23.83750	0.02384	19.561	10.50	0.00	0	46,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Call	822.96310	0.82296		751.32780	0.75133	822.963	10.42	0.00	0	1,260.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.10	Put	27.66310	0.02766		33.02780	0.03303	27.663	10.42	0.00	0	6,581.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.30	Call	647.76910	0.64777		581.28680	0.58129	647.769	10.25	0.00	0	1,130.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.34	Put	59.14020	0.05914		72.45780	0.07246	59.140	10.22	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.35	Put	60.92900	0.06093		74.97110	0.07497	60.929	10.21	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.36	Put	63.14410	0.06314		77.54360	0.07754	63.144	10.23	0.00	0	2,490.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.38	Put	67.74330	0.06774		82.86760	0.08287	67.743	10.27	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.40	Put	72.56910	0.07257		88.43350	0.08843	72.569	10.30	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.44	Put	82.91630	0.08292		100.30140	0.10030	82.916	10.37	0.00	0	2,491.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.45	Put	85.65150	0.08565		103.42470	0.10342	85.651	10.39	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.49	Put	97.19080	0.09719		116.55010	0.11655	97.191	10.45	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.50	Put	100.22890	0.10023		119.99080	0.11999	100.229	10.47	0.00	0	34,450.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.52	Put	106.48790	0.10649		127.06250	0.12706	106.488	10.50	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.55	Put	116.34160	0.11634		138.15710	0.13816	116.342	10.56	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.60	Put	134.02430	0.13402		157.94270	0.15794	134.024	10.64	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.63	Put	145.39510	0.14540		170.59510	0.17060	145.395	10.69	0.00	0	2,359.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.70	Put	174.15270	0.17415		202.38130	0.20238	174.153	10.81	0.00	0	2,902.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.73	Call	352.73330	0.35273		305.26810	0.30527	352.733	10.86	0.00	0	6,524.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.74	Call	347.28530	0.34729		300.25750	0.30026	347.285	10.88	0.00	0	3,900.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.78	Call	326.12980	0.32613		280.84180	0.28084	326.130	10.95	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.80	Call	315.92610	0.31593		271.50880	0.27151	315.926	10.98	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.82	Put	230.67030	0.23067		265.27390	0.26527	230.670	11.02	0.00	0	41,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.83	Call	301.08360	0.30108		259.69790	0.25970	301.084	11.03	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.85	Call	291.49600	0.29150		252.12780	0.25213	291.496	11.07	0.00	0	5,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.86	Call	286.79460	0.28679		248.43010	0.24843	286.795	11.08	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.90	Call	268.58380	0.26858		234.21190	0.23421	268.584	11.15	0.00	0	13,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.93	Put	291.82190	0.29182		335.83100	0.33583	291.822	11.27	0.00	0	79,241.00
\$ / R	On	12/12/2014	Foreign Exchange Future	10.95	Put	304.46820	0.30447		349.37400	0.34937	304.468	11.35	0.00	0	27,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Call	232.35210	0.23235		202.41880	0.20242	232.352	11.54	0.00	0	22,500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.00	Put	337.05210	0.33705		384.11880	0.38412	337.052	11.54	0.00	0	35,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.06	Call	213.17020	0.21317		185.67610	0.18568	213.170	11.77	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.10	Put	406.05800	0.40606		457.09670	0.45710	406.058	11.93	0.00	0	4,505.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.15	Call	187.60900	0.18761		163.46220	0.16346	187.609	12.12	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.20	Put	479.61700	0.47962		534.16940	0.53417	479.617	12.31	0.00	0	250.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.34	Call	144.36170	0.14436		126.10250	0.12610	144.362	12.86	0.00	0	7,300.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.40	Call	133.23190	0.13323		116.62820	0.11663	133.232	13.09	0.00	0	3,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.50	Call	117.04270	0.11704		102.79160	0.10279	117.043	13.48	0.00	0	350.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.61	Call	102.12330	0.10212		89.93900	0.08994	102.123	13.92	0.00	0	9,425.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.63	Call	99.67880	0.09968		87.83620	0.08784	99.679	14.00	0.00	0	1,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	11.64	Call	98.48520	0.09849		86.80870	0.08681	98.485	14.04	0.00	0	10,558.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.00	Call	65.77770	0.06578		57.97110	0.05797	65.778	15.49	433,606.60	6,592	7,000.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.01	Call	65.02530	0.06503		57.32330	0.05732	65.025	15.52	0.00	0	500.00
\$ / R	On	12/12/2014	Foreign Exchange Future	12.10	Call	58.72720	0.05873		51.89420	0.05189	58.727	15.83	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	47.83220	0.04783	42.49860	0.04250	47.832	16.49	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	47.33600	0.04734	42.07000	0.04207	47.336	16.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	24.95060	0.02495	22.70880	0.02271	24.951	18.96	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	23.80430	0.02380	21.72320	0.02172	23.804	19.17	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	21.03130	0.02103	19.14900	0.01915	21.031	19.83	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	20.76390	0.02076	18.89400	0.01889	20.764	19.90	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	4.76530	0.00477	3.66050	0.00366	4.765	23.23	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.90110	10.90110	10.82400	10.82400		11.14	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	221.15160	0.22115	253.61540	0.25362	221.152	10.96	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	17.35560	0.01736	16.00410	0.01600	17.356	22.04	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.91660	10.91660	10.83940	10.83940		11.13	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.04320	0.00104	1.06220	0.00106	1.043	17.38	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	194.60200	0.19460	170.79630	0.17080	194.602	12.26	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.98640	10.98640	10.90840	10.90840		11.46	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.02470	0.00202	2.06350	0.00206	2.025	16.78	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	234.29030	0.23429	266.48450	0.26648	234.290	11.05	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	260.58380	0.26058	233.23680	0.23324	260.584	12.16	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	42.29660	0.04230	36.60870	0.03661	42.297	24.03	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.04070	11.04070	10.96220	10.96220		11.61	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	239.71890	0.23972	271.52300	0.27152	239.719	11.07	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	52.38720	0.05239	46.49940	0.04650	52.387	23.91	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.04270	11.04270	10.96410	10.96410		11.61	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.26090	0.00326	3.23380	0.00323	3.261	16.60	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	329.87250	0.32987	298.51010	0.29851	329.873	11.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.07790	11.07790	10.99910	10.99910		11.68	0.00	0	31,722.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	57.79990	0.05780	63.62450	0.06362	57.800	10.95	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	90.97330	0.09097	100.78750	0.10079	90.973	10.73	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	131.64830	0.13165	150.47690	0.15048	131.648	10.57	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	222.79320	0.22279	251.13270	0.25113	222.793	11.06	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	240.70230	0.24070	270.67510	0.27068	240.702	11.14	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	293.83310	0.29383	328.29020	0.32829	293.833	11.37	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	174.90800	0.17491	159.54300	0.15954	174.908	14.64	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	112.30700	0.11231	102.70080	0.10270	112.307	16.44	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	85.54550	0.08555	78.55270	0.07855	85.545	17.72	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	72.86050	0.07286	68.64950	0.06865	72.861	22.88	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.09940	11.09940	11.02040	11.02040		11.86	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	248.04530	0.24805	278.43220	0.27843	248.045	11.21	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	56.71460	0.05671	47.97970	0.04798	56.715	23.72	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.16190	11.16190	11.08260	11.08260		12.02	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	252.77800	0.25278	280.67630	0.28068	252.778	11.25	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	59.87440	0.05987	54.66930	0.05467	59.874	23.22	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.21890	11.21890	11.13910	11.13910		12.18	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	256.39320	0.25639	284.19310	0.28419	256.393	11.29	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	61.57850	0.06158	55.42610	0.05543	61.579	22.99	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.25080	11.25080	11.17050	11.17050		12.32	0.00	0	16,948.00
\$ / R	On 26/06/2015	Any day expiry			11.27880	11.27880	11.19810	11.19810		12.35	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	259.90610	0.25991	286.55030	0.28655	259.906	11.35	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	64.35820	0.06436	56.15330	0.05615	64.358	23.06	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		11.34470	11.34470	11.26290	11.26290		12.60	0.00	0	0.00
\$ / R	10.80	Put	259.90870	0.25991	288.50540	0.28851	259.909	11.32	0.00	0	300.00		
\$ / R	16.15	Call	72.41260	0.07241	66.17920	0.06618	72.413	22.99	0.00	0	300.00		
\$ / R		On 27/08/2015	Any day expiry		11.40320	11.40320	11.32130	11.32130		12.73	0.00	0	0.00
\$ / R	10.80	Put	264.90430	0.26490	289.34510	0.28935	264.904	11.43	0.00	0	300.00		
\$ / R	16.50	Call	70.70720	0.07071	66.72670	0.06673	70.707	22.70	0.00	0	300.00		
\$ / R		On 14/09/2015	Foreign Exchange Future		11.44240	11.44240	11.36060	11.36060		12.88	0.00	0	360.00
\$ / R	10.56	Put	192.86310	0.19286	209.00540	0.20901	192.863	11.45	0.00	0	18,946.00		
\$ / R	10.60	Call	1,046.80250	1.04680	0.00000	0.00000	1,046.803	11.47	14,341,194.25	13,700	13,700.00		
\$ / R	12.00	Call	442.10650	0.44211	0.00000	0.00000	442.107	14.19	12,113,718.10	27,400	13,700.00		
\$ / R	13.06	Call	265.84790	0.26585	251.03410	0.25103	265.848	16.63	0.00	0	18,946.00		
\$ / R		On 28/09/2015	Any day expiry		11.47280	11.47280	11.39120	11.39120		12.91	0.00	0	0.00
\$ / R	10.80	Put	270.78820	0.27079	292.40730	0.29241	270.788	11.61	0.00	0	300.00		
\$ / R	16.80	Call	74.86060	0.07486	67.42710	0.06743	74.861	22.55	0.00	0	300.00		
\$ / R		On 28/10/2015	Any day expiry		11.53820	11.53820	11.45680	11.45680		13.17	0.00	0	0.00
\$ / R	10.80	Put	274.89660	0.27490	296.29660	0.29630	274.897	11.73	0.00	0	300.00		
\$ / R	16.98	Call	81.57100	0.08157	75.08910	0.07509	81.571	22.35	0.00	0	300.00		
\$ / R		On 25/11/2015	Any day expiry		11.59910	11.59910	11.51800	11.51800		13.29	0.00	0	0.00
\$ / R	10.80	Put	277.68180	0.27768	298.55530	0.29856	277.682	11.82	0.00	0	300.00		
\$ / R	17.45	Call	76.67930	0.07668	67.82530	0.06783	76.679	22.27	0.00	0	300.00		
\$ / R		On 14/12/2015	Foreign Exchange Future		11.64050	11.64050	11.55960	11.55960		13.39	0.00	0	0.00
\$ / R	11.00	Call	995.06460	0.99506	939.89260	0.93989	995.065	12.03	0.00	0	500.00		
\$ / R		On 21/12/2015	Any day expiry		11.65580	11.65580	11.57490	11.57490		13.39	0.00	0	0.00
\$ / R	10.80	Put	279.08810	0.27909	298.86730	0.29887	279.088	11.88	0.00	0	300.00		
\$ / R	17.87	Call	69.52510	0.06953	66.18860	0.06619	69.525	21.97	0.00	0	300.00		
\$ / R MAXI		On 15/09/2014	Foreign Exchange Future		10.73330	10.73330	10.65670	10.65670		10.13	429,332.00	40	1,275.00
\$ / R MAXI		On 12/12/2014	Foreign Exchange Future		10.89530	10.89530	10.81830	10.81830		11.15	54,476.50	5	100.00
\$ / R MAXI	10.72	Call	35,824.22640	0.35824	31,034.21170	0.31034	35,824.226	10.85	0.00	0	200.00		
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		11.07790	11.07790	10.99910	10.99910		11.68	0.00	0	5.00
£ / R		On 15/09/2014	Foreign Exchange Future		17.86340	17.86340	17.70330	17.70330		10.22	214,217,892.80	11,992	50,802.00
£ / R	16.50	Put	1.97560	0.00198	3.20400	0.00320	1.976	12.78	0.00	0	11,200.00		
£ / R	17.20	Put	27.56330	0.02756	44.24530	0.04425	27.563	11.43	0.00	0	15,000.00		
£ / R	17.35	Put	45.32110	0.04532	71.29050	0.07129	45.321	11.15	0.00	0	3,200.00		
£ / R	17.60	Put	96.75940	0.09676	145.81830	0.14582	96.759	10.68	0.00	0	1,700.00		
£ / R	17.65	Put	111.34770	0.11135	166.15770	0.16616	111.348	10.59	0.00	0	2,750.00		
£ / R	19.01	Call	9.64710	0.00965	7.27190	0.00727	9.647	13.09	0.00	0	2,750.00		
£ / R	19.44	Call	4.41690	0.00442	3.29690	0.00330	4.417	14.88	0.00	0	21,200.00		
£ / R	19.48	Call	4.13930	0.00414	2.99450	0.00299	4.139	15.05	0.00	0	1,700.00		
£ / R	19.70	Call	2.78390	0.00278	1.66870	0.00167	2.784	15.84	0.00	0	20,000.00		
£ / R		On 12/12/2014	Foreign Exchange Future		18.11730	18.11730	17.95660	17.95660		11.12	22,646,625.00	1,250	11,915.00
£ / R	18.50	Put	701.50570	0.70151	806.96670	0.80697	701.506	11.92	0.00	0	500.00		
£ / R		On 23/01/2015	Any day expiry		18.24400	18.24400	18.08200	18.08200		11.37	0.00	0	0.00
£ / R	18.22	Put	526.81720	0.52682	609.50430	0.60950	526.817	11.33	0.00	0	9,605.00		
£ / R	18.50	Put	703.79500	0.70379	800.83010	0.80083	703.795	11.83	0.00	0	4,700.00		
£ / R	18.63	Put	793.46400	0.79346	896.09310	0.89609	793.464	12.07	0.00	0	4,697.00		
£ / R	21.04	Call	66.18940	0.06619	54.96250	0.05496	66.189	15.21	0.00	0	9,605.00		

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 23/01/2015	Any day expiry	21.70	Call	37.98770	0.03799	32.26640	0.03227	37.988	15.68	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	37.35760	0.03736	32.25900	0.03226	37.358	15.70	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.39890	18.39890	18.23600	18.23600		11.64	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.65960	18.65960	18.49540	18.49540		12.13	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10392	0.10392	0.10365	0.10365		10.73	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10556	0.10556	0.10529	0.10529		13.94	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10743	0.10743	0.10716	0.10716		14.47	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.26300	14.26300	14.19160	14.19160		9.96	427,890.00	30	65,116.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	3.78420	0.00378	5.13370	0.00513	3.784	10.08	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	25.69190	0.02569	35.44030	0.03544	25.692	10.00	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	53.92950	0.05393	72.27760	0.07228	53.929	9.98	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	191.71550	0.19172	237.56440	0.23756	191.715	10.24	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.66360	0.00066	0.58900	0.00059	0.664	13.63	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.15770	0.00016	0.15370	0.00015	0.158	16.27	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.48560	14.48560	14.41410	14.41410		10.84	521,481.60	36	13,897.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	44.21860	0.04422	42.43160	0.04243	44.219	10.39	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	75.31690	0.07532	78.95600	0.07896	75.317	10.13	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	52.43730	0.05244	41.87870	0.04188	52.437	15.46	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.73650	14.73650	14.66300	14.66300		11.30	0.00	0	7,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.97790	14.97790	14.90220	14.90220		11.97	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			510.33000	510.33000	509.74600	509.74600			0.00	0	0.00
AL12	On 05/02/2015	Index Future			518.51700	518.51700	517.92900	517.92900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			527.66600	527.66600	527.07400	527.07400			0.00	0	0.00
AL37	On 06/11/2014	Index Future			435.30600	435.30600	435.06000	435.06000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			442.28900	442.28900	442.04400	442.04400			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			511.90600	511.90600	511.53600	511.53600			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			520.11800	520.11800	519.74700	519.74700			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			465.68400	465.68400	465.28500	465.28500			0.00	0	586.00
ALBI	On 05/02/2015	Index Future			473.15500	473.15500	472.75500	472.75500			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			481.50300	481.50300	481.10200	481.10200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.98060	9.98060	9.91220	9.91220		9.22	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06540	10.06540	9.99700	9.99700		10.02	0.00	0	11,558.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	38.76800	0.03877	45.15500	0.04516	38.768	10.30	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	114.63110	0.11463	134.91990	0.13492	114.631	10.05	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	232.41780	0.23242	200.09640	0.20010	232.418	10.02	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	58.25450	0.05825	49.37940	0.04938	58.254	11.86	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	52.69690	0.05270	44.63930	0.04464	52.697	11.99	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16840	10.16840	10.09990	10.09990		10.70	0.00	0	702.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.26740	10.26740	10.19880	10.19880		11.17	0.00	0	50.00

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 15/09/2014	Foreign Exchange Future		9.79940	9.79940		9.75690	9.75690		9.88	2,057,874.00	210	310.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		9.92510	9.92510		9.88250	9.88250		10.19	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future		18.98930	18.98930		-4.53370	-4.53370			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		689.15730	689.15730		627.04680	627.04680			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		776.66110	776.66110		712.38250	712.38250			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		148.44930	148.44930		-172.10880	-172.10880			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		620.05160	620.05160		559.18050	559.18050			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		38.44410	38.44410		27.31700	27.31700			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		53.93070	53.93070		34.47760	34.47760			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.77940	11.77940		11.72630	11.72630		10.70	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.96640	11.96640		11.91320	11.91320		11.41	1,388,102.40	116	5,237.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.17910	12.17910		12.12430	12.12430		11.95	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.74450	1.74450		1.73190	1.73190		9.73	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75990	1.75990		1.74740	1.74740		10.34	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		123.80365	123.80365		123.82434	123.82434			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.80522	125.80522		125.82847	125.82847			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		9.67166	82.49577		9.68506	82.39740			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.76214	83.81953		9.77577	83.72105			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.83389	81.50935		9.84766	81.41116			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	464.35200		464.35200		463.96900	463.96900			0.00	0	395.00
GOVI	On 05/02/2015	GOVI	471.80100		471.80100		471.41700	471.41700			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	480.12600		480.12600		479.74100	479.74100			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	118.09133		118.09133		118.11357	118.11357			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.84633		118.84633		118.87101	118.87101			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	122.16601		122.16601		122.18704	122.18704			0.00	0	2,062.00
I2038	On 05/02/2015	Bond Future	122.84280		122.84280		122.86611	122.86611			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	122.37356		122.37356		122.11877	122.11877			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	124.35167		124.35167		124.09501	124.09501			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	129.49132		129.49132		129.51244	129.51244			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	130.13984		130.13984		130.16363	130.16363			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	219.10100		219.10100		219.08300	219.08300			0.00	0	1,194.00
IGOV	On 05/02/2015	Index Future	222.64200		222.64200		222.62700	222.62700			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.59700		226.59700		226.58300	226.58300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	593.39200		593.39200		593.40400	593.40400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	602.85100		602.85100		602.86500	602.86500			0.00	0	157.00
IR CANDI ICAA	On 06/11/2014	Can-Do Interest Rate	144.69624		144.69624		144.74864	144.74864			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			6.12000	93.88000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.16000	93.84000			6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.20000	93.80000			6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.27000	93.73000			6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.31000	93.69000			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	6.59000	93.41000			6.63000	93.37000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.79000	93.21000			6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.96000	93.04000			6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.14000	92.86000			7.13000	92.87000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.27000	92.73000			7.25000	92.75000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.32890		1.32890		1.33170	1.33170			0.00	0	100.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.32950		1.32950		1.33240	1.33240			0.00	0	0.00
R157	On 06/11/2014	Bond Future			6.68952		107.59241		6.71262	107.57289		1.00	0.00	0	0.00
R157	On 05/02/2015	Bond Future			6.80399		109.31904		6.83413	109.30118		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			8.29679		120.71654		8.31463	120.56678		8.86	12,071,654.00	100	52,481.00
R186	On 06/11/2014	Bond Future	7.80	Call	525.70000		0.52570		497.42000	0.49742	525.700	8.69	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	958.13000		0.95813		913.42000	0.91342	958.130	8.76	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,990.54000		1.99054		1,913.30000	1.91330	1,990.540	8.88	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	1,407.78000		1.40778		0.00000	0.00000	1,407.780	8.95	7,038,900.00	5,000	5,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	1,251.25000		1.25125		1,300.99000	1.30099	1,251.250	8.97	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	1,163.80000		1.16380		1,210.89000	1.21089	1,163.800	8.98	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.60	Put	978.08000		0.97808		1,019.25000	1.01925	978.080	9.01	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	184.58000		0.18458		193.91000	0.19391	184.580	9.28	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.35998		117.35683		8.37821	117.20684		9.55	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	1,149.66000		1.14966		1,203.72000	1.20372	1,149.660	9.78	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.40357		119.43135		8.42210	119.28168		9.54	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.48289		288.48289		288.75487	288.75487			0.00	0	908.00
R197	On 05/02/2015	Bond Future			287.14409		287.14409		287.42533	287.42533			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			231.64409		231.64409		231.68491	231.68491			0.00	0	47,022.00
R202	On 05/02/2015	Bond Future			232.20058		232.20058		232.24571	232.24571			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			8.09323		99.47713		8.10603	99.40184		7.43	0.00	0	11,612.00
R2023	On 05/02/2015	Bond Future			8.16427		101.07300		8.17732	100.99828		7.67	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.20586		98.92984		8.21905	98.85616		8.00	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.22841		100.81593		8.24179	100.74304		7.69	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1,356.94000		1.35694		1,404.44000	1.40444	1,356.940	8.01	0.00	0	911.00

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		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014		Bond Future	7.08691	104.23111		7.10047	104.19610		2.61	0.00	0	12,128.00
R203	On 06/11/2014	6.84	Call	243.39000	0.24339		232.23000	0.23223	243.390	2.59	0.00	0	45.00
R203	On 06/11/2014	6.98	Call	375.77000	0.37577		360.78000	0.36078	375.770	2.61	0.00	0	14.00
R203	On 05/02/2015		Bond Future	7.15799	105.90359		7.17223	105.86991		2.56	0.00	0	0.00
R203	On 05/02/2015	7.69	Call	1,533.20000	1.53320		1,516.83000	1.51683	1,533.200	2.62	0.00	0	55.00
R203	On 07/05/2015		Bond Future	7.15690	103.60411		7.17160	103.57244		2.52	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014		Bond Future	8.76732	95.83692		8.78512	95.69580			0.00	0	4,185.00
R2030	On 05/02/2015		Bond Future	8.83348	93.36745		8.85163	93.22579			0.00	0	0.00
R2030	On 07/05/2015		Bond Future	8.88516	95.01889		8.90358	94.87706			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	8.97427	97.82270		8.98679	97.70742			0.00	0	6,708.00
R2037	On 05/02/2015		Bond Future	9.03757	95.13466		9.05027	95.01927			0.00	0	3,280.00
R2037	On 07/05/2015		Bond Future	9.08793	96.81747		9.10073	96.70243			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	7.40817	105.17740		7.43220	105.09254		3.78	0.00	0	13,177.00
R204	On 06/11/2014	7.99	Put	132.38000	0.13238		149.50000	0.14950	132.380	3.89	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future	7.47776	102.82945		7.50307	102.74504		3.93	0.00	0	0.00
R204	On 07/05/2015		Bond Future	7.50555	104.64676		7.53209	104.56340		3.86	0.00	0	0.00
R204	On 06/08/2015		Bond Future	7.49373	102.60047		7.52176	102.51784		3.69	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	560.42000	0.56042		582.21000	0.58221	560.420	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	9.03186	99.54066		9.04942	99.36563			0.00	0	253.00
R2044	On 05/02/2015		Bond Future	9.09264	96.75497		9.11052	96.57898			0.00	0	0.00
R2044	On 07/05/2015		Bond Future	9.14116	98.46648		9.15929	98.28980			0.00	0	0.00
R2048	On 06/11/2014		Bond Future	9.03287	98.75086		9.04523	98.62477			0.00	0	22,699.00
R2048	On 05/02/2015		Bond Future	9.09534	100.33506		9.10789	100.20867			0.00	0	1,277.00
R2048	On 07/05/2015		Bond Future	9.14007	97.67220		9.15272	97.54598			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	7.66517	100.58193		7.68360	100.50521		4.91	0.00	0	36,237.00
R207	On 05/02/2015		Bond Future	7.73540	98.55422		7.75452	98.47803		5.17	0.00	0	0.00
R207	On 07/05/2015		Bond Future	7.77632	100.29638		7.79602	100.22130		5.14	0.00	0	0.00

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	On 07/05/2015	Bond Future	7.73	Call	1,648.53000		1.64853		1,615.14000	1.61514	1,648.530	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
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			7.85971		95.27899		7.87280	95.21645		6.10	0.00	0	16,257.00
R208	On 06/11/2014	Bond Future	8.50	Put	184.10000		0.18410		199.26000	0.19926	184.100	6.26	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.92995		96.80799		7.94334	96.74617		6.20	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.97075		95.11602		7.98431	95.05548		6.36	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.98763		96.93034		8.00144	96.87075		6.05	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	966.61000		0.96661		1,004.76000	1.00476	966.610	6.32	0.00	0	198.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future			8.89650		75.58597		8.90894	75.49131		13.78	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	753.18000		0.75318		739.00000	0.73900	753.180	13.52	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,404.85000		1.40485		1,378.73000	1.37873	1,404.850	13.65	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,121.54000		2.12154		2,083.77000	2.08377	2,121.540	13.75	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,327.02000		2.32702		2,286.19000	2.28619	2,327.020	13.78	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,543.24000		2.54324		2,499.34000	2.49934	2,543.240	13.81	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	878.31000		0.87831		917.04000	0.91704	878.310	13.94	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	464.97000		0.46497		490.47000	0.49047	464.970	14.10	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	373.81000		0.37381		395.70000	0.39570	373.810	14.15	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	124.81000		0.12481		134.50000	0.13450	124.810	14.39	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	106.48000		0.10648		115.04000	0.11504	106.480	14.42	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	89.61000		0.08961		97.10000	0.09710	89.610	14.42	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.95596		76.79901		8.96856	76.70422		14.28	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.00043		75.00586		9.01312	74.91127		15.00	0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.03370		76.43720		9.04650	76.34250		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	2,017.89000		2.01789		2,056.14000	2.05614	2,017.890	15.28	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			172.44080		172.44080		172.47236	172.47236			0.00	0	602.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210		On 05/02/2015	Bond Future		175.22851	175.22851	175.26359	175.26359			0.00	0	0.00
R210		On 31/03/2028	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211		On 06/11/2014	Bond Future		132.19305	132.19305	132.22636	132.22636			0.00	0	1,070.00
R211		On 05/02/2015	Bond Future		132.72806	132.72806	132.76419	132.76419			0.00	0	0.00
R211		On 31/01/2017	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212		On 06/11/2014	Bond Future		137.14587	137.14587	136.80291	136.80291			0.00	0	18,159.00
R212		On 05/02/2015	Bond Future		137.60450	137.60450	137.25850	137.25850			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		8.77148	86.16172	8.78397	86.06646		11.99	0.00	0	29,313.00
R213		On 05/02/2015	Bond Future		8.83730	87.54397	8.84997	87.44871		12.52	0.00	0	0.00
R213		On 07/05/2015	Bond Future		8.88285	85.54206	8.89562	85.44715		13.18	0.00	0	0.00
R213		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186		On 28/02/2031	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214		On 06/11/2014	Bond Future		8.96619	76.50910	8.98360	76.37053		14.39	0.00	0	6,057.00
R214	9.20	Call	Bond Future	3,067.52000	3.06752	2,992.61000	2.99261	3,067.520	3,067.520	14.53	0.00	0	2,500.00
R214	9.80	Put	Bond Future	272.11000	0.27211	294.63000	0.29463	272.110	272.110	14.94	0.00	0	2,500.00
R214		On 05/02/2015	Bond Future		9.02658	77.73651	9.04431	77.59705		15.06	0.00	0	0.00
R214		On 07/05/2015	Bond Future		9.06940	75.81484	9.08735	75.67484		15.91	0.00	0	0.00
R214		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209		On 28/02/2041	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
RAIN		On 15/09/2014	Foreign Exchange Future		20,875.95000	20,875.95000	20,750.96000	20,750.96000			0.00	0	0.00
TRY / R		On 15/09/2014	Foreign Exchange Future		4.90800	4.90800	4.89960	4.89960		6.70	0.00	0	0.00
TRY / R		On 12/12/2014	Foreign Exchange Future		4.88460	4.88460	4.87530	4.87530		8.35	0.00	0	0.00

Total for Derivatives : **611,057,479.55** **96,482** **3 792 255.00**

i-Bonds

AA02		On 28/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.89828			0.00	0	0.00
AA03		On 11/05/2015	Spot Bond		7.13000	104.59481	7.13000	104.53508		107,520,400,000,000.00	15,080,000,000	3,770,000,000.00	
AA04		On 22/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.16358			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond		8.54500	106.61620	8.54500	106.54350			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond		0.00000	100.00000	0.00000	100.72910			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond		9.27000	104.47385	9.27000	104.39628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	99.93595				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.02045				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.41000	98.31512	9.41000	98.24144				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.23000	103.80657	7.23000	103.74648			23,112,864,000,000.00	3,196,800,000	1,716,800,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.38069				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.62000	107.07036	8.62000	106.99672				0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.50000	138.88042	1.50000	138.83876				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000	127.41598	2.34000	271.28692				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.58956				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.92414				0.00	0	2,500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29710				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.35111				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	101.38697				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.87983				0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.95848				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.80119				0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.04000	131.37425	3.04000	131.31871				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.25000	119.14962	4.25000	119.08746				0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	5.00000	103.54420	5.00000	103.48421				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	64.90100	100.00000	64.43047				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000	171.55094	2.08000	171.49151				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	161.74993	2.76000	161.68497				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.11000	173.42225	2.11000	173.36171				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.84000	183.84869	1.84000	183.78855				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	8.01625	76.75874		8.01625	76.71010			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.01625	76.75874		8.01625	76.71010			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	101.23217			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	100.84692			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72751			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	7.15500	102.01526		7.15500	101.95666			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	101.04388			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.42000	112.04086		7.42000	111.97433			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.74246			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	94.50780		2.62000	106.72138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.51500	102.01679		2.51500	158.26707			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000	116.20462		2.44000	209.50093			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.64500	89.03793		9.64500	88.96958			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	102.67290			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	100.73500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	108.03576		9.63000	107.95250			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	9.65500	107.85002		9.65500	107.76670			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.97500	91.79843		8.97500	91.73239			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	9.75000	107.14838		9.75000	107.06481			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.50251			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45033			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.17000		109.50626		8.17000	109.43479			1,634,000,000.00	200,000	1,430,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.98000		105.74669		8.98000	105.67058			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.98000		102.80658		7.98000	102.74102			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.88000		98.86392		8.88000	98.79354			888,000,000.00	100,000	590,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.87500		96.50724		9.87500	96.43144			0.00	0	1,466,666,600.00
ABS9	On 17/03/2016	Spot Bond	7.78000		106.38710		7.78000	106.32092			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		217.26587		2.15000	275.17893			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000		126.02373		1.44000	128.79665			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000		127.97877		2.15000	130.50361			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00479		100.00000	0.00473			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		64.57409		100.00000	64.10593			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.58000		107.82039		11.58000	107.72149			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05169			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.12926		100.00000	4.09932			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05302			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.07191			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		24.61231		100.00000	24.43387			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05035			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		64.78972		11.00000	64.73417			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		24.61231		100.00000	24.43387			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42433			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.56654			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36090			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.40376			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42262			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47278			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47278			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47571			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.57681			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.47571			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.46985			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	90.95009			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.58464			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18636			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.37808			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.42070			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.43780			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.40353			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32664			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.40000	104.18568		9.40000	104.19822			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.54254			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.21609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	84.75512			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.34934			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	165.42523			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.36082			0.00	0	0.00
ACL133		On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.92171			0.00	200,000,000	100,000,000.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.31796			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.30768			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.37375			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.77013			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.37236			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05853			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.02084			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.60898			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47704			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.79082			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.36598			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.58451			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20154			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.17235			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22901			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33533			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.27528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.20669		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.22558		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	104.37666	10.23000	104.29180		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24428		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.21528		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.46544		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.48500	102.93741	9.48500	102.85925		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33011		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	115.09675	1.75000	115.16460		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.50361		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22711		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30542		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.34799		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.26282		0.00		0	0.00	
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.33948		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.06743		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81381		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.15586		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.24749		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.49279		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.33948		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30003		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.37274		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.39502		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78370			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.05985			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.40025			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.40025			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48411			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31393			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48442			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.66848			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48411			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	93.84961			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.42940			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.41607			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	118.33265			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	119.17085			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22874			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21681			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.03551			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24919			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.60185			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30542			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23045			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22874			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.34542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.24780			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47443			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.45989			0.00	0	960,000,000.00
ADCP06	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.94722			0.00	0	0.00
ADCP07	On 25/08/2014	Spot Bond	0.00000	100.00000		0.00000	101.34192			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.49884			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.65160		100.00000	13.55262			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.01997			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02195			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.02327			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.69984			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.77085			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.86538			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.67292			0.00	385,800,000	192,900,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.95500	100.20249		7.95500	100.13844			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.86992			0.00	423,800,000	211,900,000.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.01379			0.00	442,600,000	221,300,000.00
AIR01	On 15/03/2019	Spot Bond	8.46500	104.21880		8.46500	104.14838			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.35000	117.34927		9.35000	117.26140			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	92.75585		100.00000	92.07549			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.23000	110.18438		7.23000	110.12060			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	87.56986		100.00000	86.95892			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.38500	101.33468		9.38500	101.25895			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.15398		100.00000	15.05359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond	10.12000	101.42494	10.12000	101.34334				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500	163.12560	2.76500	163.06004				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.51129				0.00	19,120,000,000	4,780,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.34366				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.40617				0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.72981				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	101.27979				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.82974				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.14541				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	101.26282				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64268				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.81057				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	99.60500				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	101.60549				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	94.48261				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000	127.23445	2.69000	289.39472				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	92.37135				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.06914			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.60185			0.00	0	1,500,000,000.00
ASN031	On 14/08/2017	Spot Bond		100.00000	13.33063		100.00000	13.28628			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.34105			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.14347			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.12641			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.07606			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.95500	106.73983		8.95500	106.66321			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.06077			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.51686			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.87045			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.12858			0.00	170,000,000	120,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	102.44337			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.55000	102.13468		9.55000	102.05661			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.38500	109.06952		7.38500	109.00470			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	35.49782		100.00000	35.03157			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.15243			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.04871			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.59500	103.54624		7.59500	103.48216			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.77000	107.04044		8.77000	106.96515			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.01011	104.12791		11.01011	103.07903			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.05745	102.16889		11.05745	101.90027			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.08494	102.10558		11.08494	101.86645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.50889			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.11243		101.97200		11.11243	101.80868			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.76687		101.81610		11.76687	101.73437			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54483			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54483			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.54489			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.26011		101.29722		11.26011	101.37953			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.20382		103.07807		11.20382	101.89805			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.05745		102.16889		11.05745	101.90027			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.09300		102.37707		11.09300	102.07321			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.24474		97.02183		10.24474	101.64141			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46583			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44898			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.44898			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.37080			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	11.02542		100.44018		11.02542	100.80358			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.54500		100.66941		11.54500	100.49386			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40635			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.47000		70.44615		11.47000	98.24886			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	101.32940			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.41912		9.28000	101.33002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.42767			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.35500		69.09097		11.35500	97.96577			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.38502			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.42057			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.42057			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	101.36796			0.00	1,252,000,000	626,000,000.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.43683			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.19102			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	101.43683			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.37080			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.38688			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.43692			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03450			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.01011		104.52114		14.01011	103.49306			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.17459		102.64821		15.17459	102.57293			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05760		102.52062		14.05760	102.26648			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.88087			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.88087			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.88087			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.95141			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.63340			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		19.60529		100.00000	19.49392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.40908	100.00000	21.25386				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.48467	100.00000	19.34341				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.02758	100.00000	11.94038				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.02758	100.00000	11.94038				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.54191	100.00000	14.43648				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.60031	100.00000	12.50896				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.60284				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.59522				0.00	400,000,000	200,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.78405				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.83401				0.00	0	2,720,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.18984	100.00000	8.13046				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.18984	100.00000	8.13046				0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000		97.07447	100.00000	96.30607				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		80.93126	100.00000	80.39648				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		104.04409	2.05000	178.02184				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000		94.46147	8.27000	148.20881				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000		95.76740	8.27000	148.56060				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500		98.60750	8.65500	98.53904				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.57768				0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000	0.00000	101.25709				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.95500		100.34375	7.95500	100.27996				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.69442				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63422			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64721			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69048			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73372			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.85435			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	22.82958		100.00000	22.66406			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.42908			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45080			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46010			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46320			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.50038			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54988			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	14.29544		100.00000	14.19180			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	14.29544		100.00000	14.19180			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.24626			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34527			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37226			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.32000	104.97420		8.32000	104.90446			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45324			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59703			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	10.20420		100.00000	10.13022			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	10.20420		100.00000	10.13022			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.68622			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00557			0.00	0	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		8.65500	66.78439		8.65500	102.04239			0.00	0	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.77213			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond		0.00000	100.00000		0.00000	99.04239			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	96.44144			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01654			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.01912			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01791			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01878			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.02037			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.02692			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.03479			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	64.43533		100.00000	63.96817		40,000,000,000,000.00	400,000,000	200,000,000.00	
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.64087			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65982			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.08518		100.00000	19.93956			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.30238			0.00	460,200,000	230,100,000.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.01461			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.41500	105.02778		7.41500	104.96470			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.42000	113.42905		9.42000	113.34396		47,288,400,000,000.00	5,020,000,000	4,380,000,000.00	
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	107.02708			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.07000	105.38098		9.07000	105.30481		2,721,000,000.00	300,000	620,000,000.00	
CBL12	On 06/09/2018	Spot Bond		11.26500	105.45575		11.26500	105.36158			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.57709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	11.51500	100.85400		11.51500	100.76200			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.17869			0.00	4,000,000,000	18,120,000,000.00
CBL16	On 18/05/2017	Spot Bond	9.31000	102.82012		9.31000	102.74387			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.91818			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.95500	96.76389		11.95500	96.67184			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14975			0.00	400,000,000	700,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.84643			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.30899			0.00	0	330,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.30000	94.92263		10.30000	94.84495			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10000	116.33691		10.10000	116.24298			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.95000	112.58566		9.95000	112.49609			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.28000	117.41374		9.28000	117.32694		129,548,800,000,000.00	13,960,000,000	10,470,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.24367			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.67000	105.42385		11.67000	105.32642			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.19904			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.39032			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.69243			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82771			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.32620			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.90434			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.89760			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22159			0.00	4,800,000,000	1,600,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.27163			0.00	5,100,000,000	1,700,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.32925			0.00	3,400,000,000	1,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07000			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.06926			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.07318			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.18924			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.36093			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.23026			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	101.48497		10.11000	101.40341			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.90983			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	119.02277		2.76000	118.97497			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	116.08534		3.14000	118.79422			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	99.86827		8.25000	99.80248			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	125.98821		3.10000	120.21984			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	125.59875		2.40000	119.85496			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.93283			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.82105			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.73177			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.48000	103.08494		8.48000	103.01479			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.96335			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.90245			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.65729			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.66944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.53000	103.20246		8.53000	103.13182			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.53000	103.20246		8.53000	103.13182			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.58000	102.00787		8.58000	101.93765			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39522			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54260			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85969			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85969			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	100.16626			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41508			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94216			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.93827			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.02484		9.35000	99.94953			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.02484		9.35000	99.94953			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94210			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94193			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.49120			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37284			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48245			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37284			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37284			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37284			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44666			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.21856			0.00	0	0.00

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	101.77469			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond			0.00000		100.00000		0.00000	102.33574			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond			0.00000		100.00000		0.00000	102.33574			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond			0.00000		100.00000		0.00000	102.33574			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.66569			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond			9.28500		105.30868		9.28500	105.23080			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond			0.00000		100.00000		0.00000	101.44203			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.59236			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.70569			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.69745			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.75114			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond			0.00000		100.00000		0.00000	99.99996			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond			0.00000		100.00000		0.00000	99.93003			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.94873			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond			0.00000		100.00000		0.00000	104.16304			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond			0.00000		100.00000		0.00000	102.66471			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond			0.00000		100.00000		0.00000	101.48764			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond			0.00000		100.00000		0.00000	101.31778			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond			0.00000		100.00000		0.00000	101.24578			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond			0.00000		100.00000		0.00000	100.64509			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond			0.00000		100.00000		0.00000	100.32338			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.59626			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.34914			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292		On 26/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond			10.92500	95.24952			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond			11.44500	96.89179			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond			0.00000	100.00000			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond			8.80500	102.74192			0.00	0	0.00

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	101.31393			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60994			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	101.37693			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40246			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.50111			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.42957			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.01162			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.01162			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	104.89914			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.56667			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17140			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	100.52866			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.75071			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17853			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.99880			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.63495			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.24087			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.45350			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.52335			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.22629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14285				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.49927				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.87252				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.99292				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	100.47834				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59988				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.19123				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.24746	10.55000	104.36718				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.10500	103.94671	10.10500	107.05976				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	103.20975				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.39103				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.24500	105.62597	12.24500	109.45034				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.40788				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.27500	103.01615	12.27500	102.84954				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.70500	102.90603	10.70500	102.76033				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.40788				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.54639				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.60307				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.47220				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.77818				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.31393				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22415				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.60000	105.41097	9.60000	105.24636				0.00	0	0.00

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	101.53703			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.45860			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	103.75665		10.55000	104.42551			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	103.65727		11.00000	98.76562			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.61696			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.74519			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61759			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		12.03500	103.32234		12.03500	102.81194			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.79202			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.53154			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.55877			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.38573			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.05074		7.01000	39.64755			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	160.69459			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		8.65500	98.60750		8.65500	137.42041			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.27000	33.73935		8.27000	148.20881			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.27000	34.16061		8.27000	148.56060			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.88225			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	91.81284			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92735			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92735			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.41233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.31634				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33525				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33948				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.60376				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.21340				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.27986				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.27134				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.72749				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	99.90888				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.84542				0.00	0	2,040,000,000.00
COJ02	On 15/09/2016	Spot Bond	9.08000	110.44261	9.08000	107.90772				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.72000	102.85334	8.72000	102.78141				0.00	0	730,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.21000	114.05127	10.21000	113.95822				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.38000	105.16724	8.38000	105.09650				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.80000	109.19430	9.80000	109.10917				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.88500	103.93566	9.88500	103.85350				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.23500	97.22895	10.23500	97.14944				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000	98.41142	11.00000	98.32508				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	11.00000	91.26388	11.00000	91.18382				0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.96720				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	99.87917				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.80158				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.85675				0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.41017				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL021	On 25/08/2017	Spot Bond	100.00000	8.77915	100.00000	100.00000	100.00000				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.12000	100.77978	11.12000	100.83744					0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.42454	100.00000	13.32721					0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	4.50482	100.00000	4.43828					0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.26637	100.00000	13.05981					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.51303					0.00	0	443,400,000.00
DENG44	On 29/09/2017	Spot Bond	8.04500	99.57651	8.04500	99.51251					0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000	100.00000	0.00000	99.94804					0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.31426					0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	100.01706					0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	82.07540	100.00000	81.54360					0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.47572					0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.43768					0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.72013					0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.32496					0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000	0.00000	101.20035					0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.74732					0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.02135					0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.72991					0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	100.00000	12.50594	100.00000	12.16257					0.00	0	5,000,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.45412					0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.80000	102.81528	8.80000	102.74273					0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.26000	115.76148	7.26000	115.69383					0.00	0	660,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.47500	104.64052		8.47500	104.56974			39,566,385,000.00	4,668,600	1,421,884,300.00
DV23	On 27/02/2023	Spot Bond	8.98500	105.89336		8.98500	105.81625			35,584,194,000.00	3,960,400	4,370,000,000.00
DV24	On 18/02/2024	Spot Bond	9.08500	103.97161		9.08500	103.89632			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.67000	103.50177		9.67000	103.42211			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.27776			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.98453			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00660			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90066			0.00	400,000,000	200,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.15074			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16060			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.07000	126.07765		8.07000	125.99636			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.94953			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	102.91385		0.10000	134.99469			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97500	123.66565		1.97500	123.62397			0.00	0	15,314,500,000.00
EL29	On 19/11/2029	Spot Bond	1.97500	111.13049		1.97500	111.09302			0.00	0	115,000,000.00
EL30	On 29/07/2030	Spot Bond	2.10000	109.35718		2.10000	109.31919			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.18000	101.22066		2.18000	101.18477			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.70000	104.59475		9.70000	104.51402			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.55000	110.45341		9.55000	110.36944			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.05000	103.05676		10.05000	102.97442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond		10.36000	93.76035		10.36000	97.02918			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.44500	105.43101		10.44500	104.69384			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.08251			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.87400			0.00	0	0.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	101.24764			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.25997			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.05387			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.05518			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	95.80052		100.00000	95.05208			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	90.72136		100.00000	90.07180			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	64.84671		100.00000	64.24123			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	84.52901		100.00000	83.96423			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	72.94893		100.00000	72.54290			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.40815		3.00000	131.35275			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.44000	103.06146		11.44000	102.96804			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.42139			0.00	200,000,000	100,000,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57429			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22142			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.93500	99.42744		9.93500	99.34845			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.02360			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.86744			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.09394			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08673			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.09205			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55518			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07837			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08154			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07773			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08038			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07939			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07831			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.88000		100.73396		6.88000	100.67812			825,600,000,000.00	120,000,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.82500		107.64366		7.82500	107.57596			35,390,910,000.00	4,522,800	10,502,611,400.00
ES23	On 25/01/2023	Spot Bond	8.55500		109.37262		8.55500	109.29795			233,142,571,000.00	27,252,200	6,378,088,400.00
ES26	On 02/04/2026	Spot Bond	8.89000		95.66110		8.89000	95.59292			85,102,192,000.00	9,572,800	9,835,936,400.00
ES33	On 15/09/2033	Spot Bond	9.59000		85.17604		9.60000	85.03654			73,479,878,486,000.00	7,662,135,400	37,156,917,700.00
ES42	On 25/04/2042	Spot Bond	9.72500		91.12492		9.72500	91.05401			0.00	0	21,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.03823			0.00	0	3,380,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.01586			0.00	0	2,400,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94090			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69057			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.13991			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.89391			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.77220			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		100.00000		0.00000	103.01490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.85013	100.00000	10.77146				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.55947	100.00000	10.48292				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.20461				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.25643				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.35979				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	101.46276				0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.68000		104.09992	6.68000	104.04301				0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.35500		98.50380	9.35500	98.43001				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.29540				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.29533				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.59166				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	105.20196				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.78617				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	101.81716				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.30000		100.24435	10.30000	100.74393				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.15500		104.93080	11.15500	104.83748				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.04248				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.25000		128.81334	2.25000	129.63088				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		128.95156	2.18000	274.55995				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.33000		103.18536	2.33000	109.64513				0.00	0	33,333,300.00
FRBI28	On 31/03/2028	Spot Bond	2.49500		102.24752	2.49500	158.62528				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		118.06037	2.33000	212.84848				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.69000		111.75902	7.69000	111.69029				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond	7.85300	62.27036		7.85300	61.61191			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46500	39.84378		9.46500	38.93302			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.56090		9.70000	37.62723			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	69.84321		100.00000	69.44644			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	72.24958		100.00000	71.83914			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.18410			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58380			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36098			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50155			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48411			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	101.41096			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.61391			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	101.45860			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.08047		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	101.55550			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.93369			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.87443			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	15.95270		100.09221	15.83693			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.31734			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	101.57667			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.77198			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	101.46718			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	101.48435			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.34893			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.83207			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35650			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.00699		13.22500	58.94443			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.27475			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.27646			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.90921			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.33778			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.57500	94.47257		3.57500	97.69428			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39905			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39905			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.02300			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17140			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.43933			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.31393			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.28157			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.38681			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.51301			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.21871			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.38259			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.58690			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.74732			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36842			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.74562			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.26623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.38204			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.38204			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.24631			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.00010			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.05835			0.00	0	4,750,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24712			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.83539			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.46370			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81900			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22911			0.00	600,000,000	300,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79676			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.79910			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73929			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66620			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73929			0.00	0	4,080,000,000.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.66328			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.33898			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.05198		8.75000	100.37704			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.17338			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.72720		100.00000	10.58991			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.78681		100.00000	9.66155			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.29857			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.47228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.46375			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.62390			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53990			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		115.89123		3.49000	119.34192			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.49116			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.50658			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.47000		107.00025		3.47000	119.50033			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		99.87337		1.78000	127.41702			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000		104.37084		3.49000	119.34192			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		101.50871		2.76000	124.85467			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		104.08198		2.83000	131.92761			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60864			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29231			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48092			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	101.73438			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.66933			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.42118			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41948			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	101.20128			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.64987		100.00000	10.57266			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		25.77308		100.00000	25.58623			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		60.35781		100.00000	59.79424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond	4.90000		149.69721		4.90000	149.61165			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.20641			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.03790			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.21656			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.81836			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.17872			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.49062			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	101.20158			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		81.86379		2.18800	97.87756			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		99.38196		2.52000	130.16307			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.61065			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.92318		10.38000	100.83890			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.92318		10.38000	100.83890			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	100.38949			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.52720			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		96.80661		2.66000	105.05998			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000		203.16697		2.64000	203.57835			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		105.66556		2.63000	105.62435			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80271			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000		202.29896		2.67000	202.70776			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.59601			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43000		108.66755		2.43000	108.62692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond		2.72000	103.98339		2.72000	103.94210			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93975			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	54.72100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.26773			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		8.00000	44.68121		8.00000	44.61045			0.00	0	11,400,000,000.00
FRS36	On 07/12/2023	Spot Bond		2.69000	124.13291		2.69000	264.28930			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.19000	128.85494		2.19000	274.35400			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.91000	122.12143		2.91000	260.00207			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.62000	101.05853		2.62000	126.45889			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.50672			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.15000	130.54948		2.15000	126.51324			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68952			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.93387			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.36511			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.50000	104.86614		2.50000	104.82635			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	20.42877		104.97509	20.27412			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	24.80410		101.07593	24.62255			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	16.59961		100.44759	16.47879			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	23.08621		100.76967	22.91768			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	114.76892		2.16000	114.72842			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	97.45768		2.29000	110.05540			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.53231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.32000	97.18529		2.32000	109.74753			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.97993			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.39000	126.94062		2.39000	342.43680			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.28217			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.81256			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.64211			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.90272			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond		5.96500	99.88574		5.96500	99.83684			0.00	0	110,000,000.00
FRX15	On 14/03/2015	Spot Bond		6.73000	104.97381		6.73000	104.91718			0.00	0	127,000,000.00
FRX16	On 15/09/2016	Spot Bond		7.52000	104.43525		7.52000	104.37242			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.89000	105.38532		7.89000	105.31886			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.12500	111.14513		8.12500	111.07260			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.66000	103.87555		8.66000	103.80379			1,732,000,000.00	200,000	2,150,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.86000	102.96510		8.86000	102.89196			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.37500	90.48694		9.37500	90.41938			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.52000	110.16133		9.52000	110.07737			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.84000	100.13701		9.84000	101.31665			9,840,000,000,000.00	1,000,000,000	3,500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.17000	94.79622		10.17000	94.71959			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.38500	80.95388		10.38500	80.88673			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	101.10356			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.14651			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.16367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.20654			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.27516			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.32662			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.54943			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	100.03385			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.03535			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.03576			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.03678			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.03835			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.03967			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.04542			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.06257			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32389			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.12000		104.34053		9.12000	104.26428			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	100.30590			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.88142			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	100.51370			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.52492			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.54659			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.57346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.61073			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.48885			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.98399			0.00	0	165,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72714			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.54694			0.00	0	10,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.85830			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43377			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.01995			0.00	0	4,110,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15082			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	99.94832			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.99629			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.21844			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.67858			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.06919			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38891			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.34915			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.41004			0.00	0	4,090,000,000.00
HILC14	On 24/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.42658			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.25623			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.65226			0.00	344,200,000	172,100,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.41134	101.70887		7.41134	96.14354			0.00	0	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	100.68259			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.41156	101.33273		8.41156	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	100.72156			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.86183	101.37637		8.86183	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	100.76915			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	100.72175			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.82500			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85573			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.31116			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.15000	101.81875		9.15000	101.74451			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.16000	108.01190		8.16000	107.94150			4,080,000,000.00	500,000	860,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	131.00090		1.97000	278.92810			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	133.68159		1.99000	284.63538			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55500	97.92046		9.55500	97.84598			21,021,955,500,000.00	2,200,100,000	3,063,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.53000	98.09627		9.53000	98.02185			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	59.22051		100.00000	58.79116			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.37441		100.00000	15.26295			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	90.75799		100.00000	90.09873			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	41.23969		100.00000	40.94070			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.05069		100.00000	20.89807			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	13.58553		100.00000	13.48704			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	62.84707		100.00000	62.39143			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.68000	116.56619		1.68000	116.52966			5,067,365,520,000.00	3,016,289,000	68,081,146,500.00
I2038	On 31/01/2038	Spot Bond		1.90000	120.58839		1.90000	120.54846			5,614,001,060,000.00	2,954,737,400	99,146,344,800.00
I2046	On 31/03/2046	Spot Bond		1.93000	121.84819		1.93000	121.80744			774,415,974,000.00	401,251,800	63,145,371,700.00
I2050	On 31/12/2050	Spot Bond		2.00000	127.81890		2.00000	127.77553			5,176,650,000,000.00	2,588,325,000	31,038,595,200.00
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		7.58000	106.12253		7.58000	106.05818			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.15626			0.00	0	4,000,000,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.02346			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.08000	106.25630		8.08000	106.18771			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.02000	110.40830		8.02000	110.33755			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.90000	100.82080		7.90000	100.75714			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.32716			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.34655			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.60000	101.06627		1.60000	128.31080			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.22000	103.79873		2.22000	129.89201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.26065			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.17125			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.14000		105.37675		8.14000	105.30785			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.68723			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.84557			0.00	62,200,000,000	31,100,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.43015			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.78500		98.62763		8.78500	98.55814			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.84000		94.09301		8.84000	94.02668			1,768,000,000.00	200,000	200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.50257			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.22000		100.18095		8.22000	100.11483			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.31000		99.63865		9.31000	99.54206			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39730			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.40923			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.84000		99.44535		7.84000	99.38302			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.56500		99.04873		8.56500	98.98104			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45365			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.16851			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.79000		101.88330		7.79000	101.81984			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.52500		102.70263		8.52500	102.63276			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.73500		103.38982		9.73500	103.30973			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.98394			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.53288			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44250			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.45233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	100.46201			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00504		100.00000	0.00500			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66700			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.59252			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.95000		99.98786		8.95000	99.91613			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.74213		5.00000	101.70096			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.74213		5.00000	101.70096			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.33607		5.00000	100.29567			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.74213		5.00000	101.70096			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.78068		4.00000	101.74783			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.61474		100.00000	33.15739			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.36778		100.00000	32.91379			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.36778		100.00000	32.91379			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.80151		9.20000	109.72058			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.14336			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.14336			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.09399			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.68481		100.00000	8.62184			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.16031			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.83000		103.96960		8.83000	103.89639			0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		100.00000		0.00000	99.92389			0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.23647			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.85663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000	8.77951	100.00000	8.71586				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	60.35781	100.00000	59.79424				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	95.54974	100.00000	94.80519				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	71.85039	100.00000	71.42857				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000	99.72677	100.00000	98.91599				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	99.32305	100.00000	98.53059				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	97.49342	100.00000	96.72977				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	91.87427	100.00000	89.90553				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	87.40816	100.00000	85.62431				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	83.37665	100.00000	81.75243				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	95.10522	100.00000	93.33307				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	91.07046	100.00000	89.44419				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	86.49289	100.00000	85.88235				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	85.08159	100.00000	84.49074				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	83.71560	100.00000	83.14351				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.20000	99.98302	6.20000	99.88124				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000	99.86429	6.20000	99.76276				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000	99.74585	6.20000	99.64456				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000	99.26328	6.30000	99.16134				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000	99.14437	6.30000	99.04268				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000	99.02575	6.30000	98.92430				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000	98.77038	6.40000	98.66785				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000	98.65078	6.40000	98.54850				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29346				0.00	0	0.00

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		11.01011	103.36068		11.01011	102.61354	0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		11.01011	101.65838		11.01011	101.58432	0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.36247	0.00	0	0.00
ING135		On 10/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.05216	0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33511	0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.54863		6.50000	102.49488	0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44159	0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.49823	0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26860	0.00	0	0.00
ING211		On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.68615	0.00	0	0.00
ING228		On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.31718	0.00	0	0.00
ING232		On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.61081	0.00	0	0.00
ING235		On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.05813	0.00	0	0.00
ING236		On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.04960	0.00	0	0.00
ING241		On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.29783	0.00	0	0.00
ING242		On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.18451	0.00	0	0.00
ING243		On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.07238	0.00	0	0.00
ING244		On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.07158	0.00	0	0.00
ING245		On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	101.46063	0.00	0	0.00
ING247		On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.56479	0.00	0	0.00
ING251		On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63632	0.00	0	0.00
ING254		On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.55507	0.00	0	0.00
ING257		On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.02763	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.61505			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.37080			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	101.46707			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.04740			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	98.66885			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.27122			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000		89.02439		100.00000	88.37772			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99213			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75924			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76982			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.59000	103.68943		8.59000	103.61798			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.00664			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.03213			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.04914			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.63538			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.50000	101.80658		9.50000	101.72958			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.37299			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.62000	107.06194		8.62000	106.98830			2,586,000,000.00	300,000	600,300,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89740			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.86308			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.34184			0.00	0	3,410,000,000.00
IV012	On 26/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.90366			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38739			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.76000	103.21001		8.76000	103.13751			0.00	0	0.00

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	103.18075			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.79925			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.31000	96.52261	3.31000	123.73497			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.67500	139.08497	3.67500	139.01885			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.13837			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.92760			0.00	0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.82877			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.60627			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.24688			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.68000	95.96325	3.68000	96.75530			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.68000	95.88325	3.68000	102.81859			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.71851			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.19743			0.00	0	0.00
IV04Q		On 10/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.23647			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	10.40500	114.30104	10.40500	114.20656			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.74531			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.77500	137.55851	3.77500	137.49202			0.00	0	0.00
IV436U		On 04/09/2014	Spot Bond	100.00000	98.79334	100.00000	98.00926			0.00	0	0.00
IV440U		On 02/10/2014	Spot Bond	100.00000	93.93939	100.00000	91.85185			0.00	0	0.00
IV442U		On 16/10/2014	Spot Bond	100.00000	86.21079	100.00000	84.47500			0.00	0	0.00
IV443U		On 23/10/2014	Spot Bond	100.00000	82.26650	100.00000	99.32886			0.00	0	0.00
IV444U		On 30/10/2014	Spot Bond	100.00000	96.73203	100.00000	96.32452			0.00	0	0.00
IV445U		On 06/11/2014	Spot Bond	100.00000	89.83999	100.00000	87.32111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV446U	On 13/11/2014	Spot Bond	100.00000		89.97979		100.00000	88.39191			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.57418			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.61260			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.07083			0.00	0	0.00
IVA435	On 28/08/2014	Spot Bond	6.20000		99.94907		6.20000	99.84736			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000		99.83043		6.20000	99.72896			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		99.71206		6.20000	99.61084			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000		99.22927		6.30000	99.12741			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.11045		6.30000	99.00883			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.21125			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.12428			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.87494			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.91053			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.03529			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.80562			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.75934			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76462			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77521			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72758			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64793			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.47503			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28044			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.14064			0.00	0	0.00

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	99.92951			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.93027			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.01473			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.75941			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.56034			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42315			0.00	600,000,000	300,000,000.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.18454			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.05598			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.08479			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.08478			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.12500	107.25002		9.12500	101.55785			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	17.60508		100.00000	17.40725			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.83927		100.00000	10.69691			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.64192			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.37000	106.10591		9.37000	100.62249			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48459			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.16213			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	83.58210		100.00000	83.02489			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.18223			0.00	23,240,000,000	5,810,000,000.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	87.75224		100.00000	87.13858		297,000,000,000,000.00	2,970,000,000	1,485,000,000.00	
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20834			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	33.08746		100.00000	32.84757			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.42383			0.00	3,840,000,000	3,060,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		81.83857	100.00000	81.29176				226,000,000,000,000.00	2,260,000,000	1,130,000,000.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		99.19138	100.00000	98.39572				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		86.31109	100.00000	85.71721				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		74.80402	100.00000	74.37657				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		85.22574	100.00000	84.64729				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		64.48131	100.00000	64.01382				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.43668				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.49203				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.23006				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00016	100.00000	75.00014				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	104.01870				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.50957				0.00	0	2,730,000,000.00
KW01	On 31/10/2027	Spot Bond	8.65000		141.96584	8.65000	141.86787				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.44666				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.21822				0.00	200,000,000	100,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.88274				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.65663				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.43473				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.72000		97.55097	8.72000	97.48312				3,488,000,000.00	400,000	1,340,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.87000		73.12420	8.87000	99.19449				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.41000		99.16816	9.41000	99.09385				941,000,000.00	100,000	100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.05631				0.00	435,000,000	217,500,000.00
LHL02	On 13/12/2015	Spot Bond	10.58000		102.24347	10.58000	102.15710				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.24672				0.00	0	0.00

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	100.04076			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.04329			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.04632			0.00	0	0.00
MAQ041		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.71385			0.00	0	0.00
MAQ051		On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.16654			0.00	0	0.00
MAQ053		On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ055		On 08/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.72384			0.00	0	0.00
MAQ056		On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.95500			0.00	0	0.00
MAQ057		On 27/11/2014	Spot Bond	100.00000	79.52070		100.00000	79.00433			0.00	0	0.00
MAQ08U		On 11/12/2014	Spot Bond	100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
MAQ09U		On 14/11/2014	Spot Bond	100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.81914			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.81777			0.00	0	0.00
MAQ12U		On 12/12/2014	Spot Bond	100.00000	95.33679		100.00000	94.60154			0.00	0	0.00
MAQ27U		On 25/08/2014	Spot Bond	100.00000	66.66667		100.00000	99.18478			0.00	0	0.00
MAQ28U		On 29/10/2014	Spot Bond	100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
MAQ29U		On 13/10/2014	Spot Bond	100.00000	88.16425		100.00000	87.52998			0.00	0	0.00
MAQ30U		On 17/09/2014	Spot Bond	100.00000	94.07216		100.00000	93.35038			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93662			0.00	0	0.00
MBF027		On 07/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.89026			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.86040			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.46541			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.96172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23791			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.24358			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.60888			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.18418			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.18851			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.62921			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.62828			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.24961			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.26331			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.26983			0.00	0	500,000,000.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	96.05263		100.00000	95.30026			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	83.57543		100.00000	83.01949			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	24.49320		100.00000	24.31563			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	59.79786		100.00000	59.36432			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.70500	104.45265		8.70500	104.37973			0.00	0	120,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.59500	104.35856		8.59500	104.28660			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.49382			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.38887			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.70633			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.55593			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000		0.00000	102.57438			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.66655			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.83113			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.87289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.95500	104.53064		7.95500	104.46382			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.77500	103.28588		8.77500	103.21359			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.62500	103.36151		9.62500	103.28232			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.38000	102.61609		6.38000	102.56334			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.15507			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19798			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.61000	104.37723		9.61000	104.29646			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.58000	104.67487		7.58000	104.61141			0.00	0	4,990,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.86096			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.88000	101.81201		8.88000	101.73952			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.29896			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.50000	108.30437		9.50000	107.02248		7,600,000,000,000.00		800,000,000	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	16.13860		100.00000	16.02160			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27388			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.58000	101.74205		8.58000	101.67201			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.68000	102.48648		7.68000	102.42353			0.00	0	1,010,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.52000	105.20512		8.52000	105.13359			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.24600		100.89771	6.20035			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.32926		100.61875	6.28313			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.16103			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.16194			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.17504			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.19008			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.60626		100.00000	0.60186			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.60626		100.00000	0.60186			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		9.10000	97.38232		9.10000	97.31170			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.53000	99.48602		7.53000	99.42609			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.13000	101.14785		9.13000	101.07427			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.57438			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.95000	106.14178		8.95000	106.06605			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.08411			0.00	200,000,000	100,000,000.00
NBK13A	On 19/03/2024	Spot Bond		9.43500	106.02324		9.43500	105.94359			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.26713			0.00	0	50,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.15000	102.20839		9.15000	102.08285			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.15236			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.32736			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.76889			0.00	400,000,000	200,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.70063			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.11788			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02717			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.08195			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.28000	107.93342		7.28000	107.87052			0.00	0	670,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.80993				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.60500	116.42076	8.60500	116.34082				1,721,000,000.00	200,000	430,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500	35.13951	10.82500	35.10984				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.48000	104.73812	7.48000	104.67510				0.00	0	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.98049				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.69537				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.78000	106.23600	7.78000	106.16992				0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.14155				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	100.53676				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.12866				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.96271				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.78691				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.79489				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.40732				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.60922				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	100.56528				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.48472				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	87.69448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17711			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.15158			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.25372			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.18509			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.71325			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14302			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.13153			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13067			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.40977			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.31393			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.99500	105.31212		9.99500	108.45445			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.30542			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.03000	104.03919		10.03000	107.22008			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.31393			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.17418			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.17614			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.03283			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.15722			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.53000	106.60037		8.53000	106.52780			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.64849			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	103.74609			0.00	660,000,000	6,600,000,000.00
NED15	On 08/04/2024	Spot Bond	9.98500	103.98056		9.98500	106.89484			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	104.41823			0.00	660,000,000	330,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A		On 20/11/2018	Spot Bond		11.97000	113.91936	11.97000	113.81145			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond		0.00000	100.00000	0.00000	109.79995			0.00	660,000,000	330,000,000.00
NHM001		On 04/09/2015	Spot Bond		0.00000	100.00000	0.00000	102.49963			0.00	0	800,000,000.00
NILB10		On 08/12/2016	Spot Bond		2.20000	167.24775	2.20000	167.18816			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond		8.66000	103.94016	8.66000	103.86835			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.28549			0.00	0	0.00
NPL09		On 10/09/2014	Spot Bond		0.00000	100.00000	0.00000	101.24144			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond		9.29000	105.13512	9.29000	105.05644			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	99.99992			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.18805			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond		0.00000	100.00000	0.00000	99.99994			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond		0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond		9.49000	105.10971	9.49000	106.23281			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00003			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond		0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond		9.69000	105.08451	9.69000	105.00252			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond		0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond		0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond		0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond		0.00000	100.00000	0.00000	99.99972			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond		0.00000	100.00000	0.00000	99.99980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.99996			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.46500		116.16457		8.46500	116.08566			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.01500		122.30678		9.01500	122.21890			0.00	0	7,564,290,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500		172.46791		2.09500	172.40794			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45000		124.53526		9.45000	124.44105			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.47303			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.42117			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08587			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.20116			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.90623			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.90284			0.00	80,000,000	80,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.00345			0.00	70,000,000	35,000,000.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.53552			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.63707		100.00000	19.25032			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		40.34037		100.00000	40.04789			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.81000		105.24673		6.81000	105.18898		27,240,681,000,000.00	4,000,100,000	2,000,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.28251		100.00000	22.12096			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		62.52830		100.00000	62.07497			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.22695			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.53751			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.47851			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.41049			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.29613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.47295			0.00	0	35,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.40466			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.01869			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		9.60000	102.56686		9.60000	102.42877			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.46275			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.47625			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.48232			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.49581			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.55376			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.56722			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.46586			0.00	0	0.00
R009	On 15/09/2014	Spot Bond		6.58000	106.34740		6.58000	106.29013			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond		6.23500	99.64256		6.23500	99.59170			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		8.07000	40.82951		8.07000	40.80304			0.00	0	0.00
R157	On 15/09/2015	Spot Bond		6.56500	112.94081		6.58000	112.86534		2,285,539,100,000,000.00	48,140,000,000	68,898,331,300.00	
R158	On 15/09/2015	Spot Bond		6.58000	112.92492		6.58000	112.86534			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond		6.48000	93.48104		6.48000	93.43245			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.58000	119.08171		6.58000	119.01888		33,498,780,000.00	5,091,000	5,091,000.00	
R159P	On 15/09/2016	Spot Bond		6.41000	87.82808		6.41000	87.78291			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		8.23500	119.17007		8.25000	118.96300		8,038,920,025,224,000.00	76,189,438,400	39,808,193,500.00	
R187P	On 21/12/2026	Spot Bond		7.99000	38.08300		7.99000	38.05856			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.91000	35.57607		7.91000	35.55346			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.70000	284.75727		1.69000	284.88264		54,388,440,000.00	31,993,200	24,462,683,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 21/12/2014	Spot Bond	5.85000	102.43767		5.86500	102.38435			0.00	0	71,110,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000	228.65259		1.84000	228.57781			1,705,631,976,000.00	926,973,900	51,216,242,700.00
R2023	On 28/02/2023	Spot Bond	8.02500	98.20278		8.03500	98.07959			1,573,070,289,697,500.00	96,021,219,900	17,007,573,600.00
R203	On 15/09/2017	Spot Bond	7.01000	107.00661		7.02000	106.91879			2,531,132,409,034,000.00	61,074,523,400	89,216,946,800.00
R2030	On 31/01/2030	Spot Bond	8.72000	94.48860		8.72000	94.42287			1,967,343,007,344,000.00	25,612,730,200	28,109,215,100.00
R2032	On 31/03/2032	Spot Bond	8.85000	97.43154		8.85000	97.92705			1,973,703,357,225,000.00	23,017,328,500	51,616,299,100.00
R2037	On 31/01/2037	Spot Bond	8.92500	96.47635		8.92500	96.40770			1,622,540,641,890,000.00	81,797,270,800	63,257,800,000.00
R204	On 21/12/2018	Spot Bond	7.33500	103.83002		7.35500	103.69456			2,494,529,843,980,500.00	40,085,868,300	14,431,850,000.00
R2044	On 31/01/2044	Spot Bond	8.99000	98.11421		8.99000	98.04389			510,632,000,000,000.00	56,800,000,000	15,900,000,000.00
R2048	On 28/02/2048	Spot Bond	8.98500	97.38255		8.98500	97.31281			1,022,578,946,916,000.00	13,809,565,600	66,703,319,700.00
R207	On 15/01/2020	Spot Bond	7.59500	99.29340		7.61000	99.16827			686,038,840,487,000.00	90,327,694,600	77,215,497,300.00
R208	On 31/03/2021	Spot Bond	7.79000	97.41346		7.80000	97.30325			4,995,139,644,127,000.00	41,224,601,300	50,186,763,600.00
R209	On 31/03/2036	Spot Bond	8.84000	77.72416		8.85000	77.59212			5,835,996,086,752,000.00	60,180,552,800	96,629,921,300.00
R210	On 31/03/2028	Spot Bond	1.77500	172.22554		1.77500	172.17010			3,268,452,162,500.00	1,841,381,500	24,763,331,600.00
R211	On 31/01/2017	Spot Bond	0.90000	130.48581		0.90000	130.45315			11,279,520,000.00	12,532,800	80,547,093,600.00
R212	On 31/01/2022	Spot Bond	1.61000	135.37463		1.65000	134.96838			41,704,389,314,000.00	25,903,347,400	45,745,959,200.00
R213	On 28/02/2031	Spot Bond	8.71000	85.05791		8.72000	84.92156			2,213,236,508,106,000.00	54,102,928,600	09,128,066,700.00
R214	On 28/02/2041	Spot Bond	8.92500	75.40829		8.92500	75.35464			1,715,740,291,755,000.00	92,239,808,600	92,613,976,000.00
R226C	On 15/09/2014	Spot Bond	5.83500	99.66541		5.83500	99.61780			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.64000	96.42657		6.64000	96.37524			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.48000	93.48104		6.48000	93.43245			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.40000	90.65664		6.40000	90.61010			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.41000	87.82808		6.41000	87.78291			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.87000	98.13764		5.87000	98.09120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.55000	94.83760	6.55000	94.78751			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.42000	91.98320	6.42000	91.93557			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.40000	89.15385	6.40000	89.10783			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.46000	86.27284	6.46000	86.22789			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.99500	82.36141	6.99500	82.31501			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	7.04500	79.45056	7.04500	79.40548			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	7.36000	75.86035	7.36000	75.81542			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	7.34000	73.22881	7.34000	73.18555			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.32000	70.70220	7.32000	70.66055			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.31000	68.24089	7.31000	68.20075			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.57000	64.88074	7.57000	64.84124			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.55000	62.59078	7.55000	62.55277			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.72000	59.64387	7.72000	59.60685			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.69000	57.54878	7.69000	57.51320			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.66000	55.54335	7.66000	55.50914			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.63000	53.62331	7.63000	53.59041			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.59000	51.82865	7.59000	51.79702			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.55000	50.11340	7.55000	50.08297			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	8.19000	45.45624	8.19000	45.42635			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	8.15000	43.84161	8.15000	43.81291			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	8.11000	42.30061	8.11000	42.27306			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	8.07000	40.82951	8.07000	40.80304			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	8.03000	39.42475	8.03000	39.39932			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	7.99000	38.08300		7.99000	38.05856			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.95000	36.80110		7.95000	36.77760			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.91000	35.57607		7.91000	35.55346			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.95850			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.93245			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.97592			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.84628			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.02275		100.00000	15.90659			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.28320		100.00000	9.21590			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.12362		100.00000	19.97773			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43762			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45343			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.90095			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02442			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.06953			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.70451			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46616			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.70946			0.00	0	10,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.33890			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.47571			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.85703			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63850			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.70936			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.52719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.10170			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.59797			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.69699			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62485			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.62485			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.63426			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.82385			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.05216			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.77921		12.35000	102.67885			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.73931			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.51143		100.00000	13.41347			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.81955			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.70341			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57966			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.18479			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.23008			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		2.77452		100.00000	2.75462			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.11559		100.00000	15.00600			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		34.81643		100.00000	34.56401			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.67263		100.00000	12.58076			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		22.24414		100.00000	22.08288			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.20625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	100.97387			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	9.10000		107.68143		9.10000	107.60291			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.28500		93.75425		9.28500	103.25238			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.87000		87.47257		9.87000	104.85525			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.84074			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.78000		108.86752		7.78000	108.79980			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.93631			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.07000		103.85368		9.07000	103.77819			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.72947			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.79163			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.49436			0.00	0	2,860,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.64230			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.63082			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.23000		104.12818		7.23000	104.06791			0.00	0	1,010,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.85500		101.74184		8.85500	101.66961			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.04000		111.39536		8.04000	111.32380			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.90000		111.54060		7.90000	111.47017			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.83000		111.61333		7.83000	111.54347			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.42000		103.19562		8.42000	103.12625			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.97500		111.46275		7.97500	111.39172			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.94000		111.49907		7.94000	111.42831			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.28218			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	101.45984			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.02011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond		8.07000	105.98312		8.07000	105.91478			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.18276			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.18289			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.22292			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.95000	107.91140		8.95000	107.83398			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.90000	103.78263		9.90000	103.70092			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.15742			0.00	0	2,000,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.38465			0.00	200,000,000	100,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.18844			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.39853			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.44500	103.85301		8.44500	103.78300			1,689,000,000.00	200,000	1,160,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	13.08052		100.00000	12.99291			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.57500	103.54402		9.57500	103.46510			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.72666			0.00	280,000,000	140,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.08500	100.22482		9.08500	100.15186			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.95000	96.64303		8.95000	96.57407			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.32555			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.90000	128.49528		9.90000	101.04557			0.00	0	216,666,600.00
SBS4	On 16/11/2021	Spot Bond		9.50000	97.70667		9.50000	97.63277			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond		7.63000	107.98002		7.63000	107.91412			0.00	0	10,993,200,000.00
SBSI11	On 07/12/2023	Spot Bond		2.22000	128.56559		2.22000	273.73726			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.54500	102.44020		1.54500	128.47756			0.00	0	1,060,000,000.00
SCM107	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	106.21739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.77480				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.94407	100.00000	15.82847				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.62117	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000		112.89656	2.17000	126.59808				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.54863	6.50000	102.49488				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.43234				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.07136				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.12784				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.05000		100.60423	9.05000	100.53126				0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	102.40469				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.15079				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.18742				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.07693				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.61853	100.00000	13.51979				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.43205				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		53.92362	100.00000	53.42013				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.32401				0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		93.58974	100.00000	92.87532				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.08086	100.00000	23.90627				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS17U	On 30/09/2016	Spot Bond	100.00000	26.82007	100.00000	26.56965				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	23.98664	100.00000	23.64966				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	100.19948				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.21886				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.83000	103.50745	7.83000	103.44267				0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.95500	98.68145	8.95500	99.32362				0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.37000	103.32775	8.37000	103.25870				0.00	0	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	100.01875				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.30476				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.01895				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44781				0.00	0	1,360,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.12000	104.04077	8.12000	103.97292				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.78747				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.04021				0.00	0	300,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.71145				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.35000	97.30814	9.35000	97.23528				0.00	0	1,420,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.79085				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22521				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.58422				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.40800	89.84929	9.40800	89.78161				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.47000	89.57452	9.47000	89.50661				0.00	0	0.00

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	7.11000	102.02977		7.11000	101.97152			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.87000	93.97189		8.87000	93.90543			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35540			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.20000	103.77861		8.20000	103.71064			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000	108.25470		2.43000	108.62692			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.30500	100.31318		8.30500	100.24629			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.89052			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.67000	107.73879		9.67000	107.65543			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.53386			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.20848			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.28468			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.95000	76.20363		9.95000	76.14334			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.65920			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.76128			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.68410			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.93434			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88508			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.70445			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.68853			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.58971			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000	100.00000		0.00000	98.98726			0.00	0	0.00
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	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
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	99.93324			0.00	0	0.00
SY1133		On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.88314			0.00	0	0.00
SY1134		On 29/08/2014	Spot Bond	0.00000	100.00000		0.00000	99.62425			0.00	0	0.00
SY1136		On 05/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.76640			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	100.11813		0.00000	98.51529			0.00	0	0.00
SY1139		On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.66410			0.00	0	0.00
SY1140		On 09/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.69609			0.00	0	0.00
SY1141		On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.60411			0.00	0	0.00
SY1142		On 14/11/2014	Spot Bond	100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
SY1143		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.48732			0.00	0	0.00
SY1144		On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.47091			0.00	0	0.00
SY1146		On 16/09/2014	Spot Bond	100.00000	94.31525		100.00000	93.58974			0.00	0	0.00
SY1147		On 22/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1150		On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.61429			0.00	0	0.00
SY1151		On 17/11/2014	Spot Bond	100.00000	81.29176		100.00000	80.75221		2,380,000,000,000,000.00	23,800,000,000	11,900,000,000.00	
SY1153		On 22/09/2014	Spot Bond	100.00000	92.87532		100.00000	92.17172			0.00	0	0.00
SY1154		On 24/11/2014	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.04000	110.67888		7.04000	110.61613			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.86000	104.57569		8.86000	104.50140			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	86.91777		100.00000	86.30995			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	37.02530		100.00000	36.75687			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.31987			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.79448			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.03492			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.11220			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.17229			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	98.91284			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	98.40520			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		100.00000		0.00000	98.22216			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44875			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.83000		102.17755		7.83000	102.11359			0.00	0	1,690,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.67385			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.69258			0.00	1,115,600,000	557,800,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.79626		7.83000	100.73317			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66355			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68696			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69402			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.66355			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.68696			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.56416		7.16000	100.67132			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.73281			0.00	343,800,000	171,900,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72907			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.81869			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80657			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.17077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12930			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.66261			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.69258			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.88625		8.73000	100.76919			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.65980			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.68696			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.82500	94.45099		8.82500	98.69273			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.65417			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.68696			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.73468			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.72439			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.72065			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.81683			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.81310			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.78045			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.10624			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.10993			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.09147			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69990			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.33236		101.06155	6.28602			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.65980			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.80863			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.74403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.78138			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.17446			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04274			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.68568			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69516			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.68568			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.69516			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.69990			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.67999			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.69516			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74726			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.74726			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74726			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.82296			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.84187			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81823			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19532			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.21881			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20942			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.48000	106.67992		7.48000	106.61573			0.00	0	1,260,000,000.00
TL20	On 22/02/2020	Spot Bond	9.61000	88.07753		9.61000	87.98079			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.86000	106.45473		7.86000	106.38785			786,000,000.00	100,000	76,028,200,000.00
TN20	On 17/09/2020	Spot Bond	9.15000	110.75765		9.15000	110.67690			989,651,190,000.00	108,158,600	13,653,929,300.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.74235		100.00000	0.73542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond		9.35500	112.01257		9.35500	111.92912			0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond		9.59000	99.54835		9.59000	99.47236			0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond		9.61500	97.17768		9.61500	97.10331		57,217,903,500,000.00	5,950,900,000	3,450,900,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.87822			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.09125			0.00	0	1,521,500,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14250			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14613			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.14643			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.16401			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20056			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.13569			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.04112			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.85990			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.87865			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73951			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.79214			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.83951		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.84350		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.84628		100.00000	9.77029			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.48136			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.57660			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.62948			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.64006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.93589			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.58900			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.20298		100.00000	12.04269			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.35089			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.67223			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.46714			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.47266			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.79917			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond	0.00000	104.08020		0.00000	104.06178			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.00811			0.00	0	18,100,000,000.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.36465			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.53830			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.16991			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.93571			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.06431			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	95.70433			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	94.99847			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	94.72156			0.00	500,000	250,000.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.59951			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.02331			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	93.87445			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.55851			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	100.00000	50.47702		100.00000	50.19026		880,000,000,000,000.00	8,800,000,000	6,900,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.11064		100.00000	12.02284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC04U	On 19/01/2015	Spot Bond	100.00000		76.49639	100.00000	75.59289				0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.54602				0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.52895				0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.49642				0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.48426				0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.48007				0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.42795				0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.12349				0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.05281				0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	100.00000		82.07292	100.00000	100.00000				0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.55283				0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	100.00000		82.37111	100.00000	79.00433				0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.50357				0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	100.00000		82.09279	100.00000	79.00433				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.20000		107.00851	9.20000	112.26571				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	100.95566				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.92001				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.27097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.27989				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.28034				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01368				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.04258				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.97000	111.95850	6.97000	111.89599				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.39000	238.68772	1.39000	238.61852				0.00	0	2,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.90000	103.68328	6.90000	103.62596				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.52000	105.78147	7.52000	105.71783				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.91000	106.40813	7.91000	106.34086				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.23500	105.60659	8.23500	105.53714				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.34000	105.51157	8.34000	105.44132				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.53000	94.69789	6.53000	94.64830				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.46000	92.94774	6.46000	92.89931				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.88000	98.46141	5.88000	98.41458				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.53000	94.68136	6.53000	94.63177				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.30000	69.38423	7.30000	69.34369				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	44.95568	100.00000	44.70029				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	23.79561	100.00000	23.66043				0.00	0	0.00

Total for j-Bonds : 43,858,690,019,212,500.00 12,969,924,800 147 830 536 000.00

Grand Total: 43,858,690,630,270,000.00 12,970,021,282 147 834 328 255.00