



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: 15/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/09/2014	Foreign Exchange Future		10.97460	10.97460		11.01080	11.01080		15.27	1,944,336,958.20	177,167	0.00
\$ / R	On 19/09/2014	Any day expiry		10.99940	10.99940		11.01430	11.01430		15.24	0.00	0	0.00
\$ / R	On 19/09/2014	Any day expiry	10.69	Call	315.22200	0.31522	331.37840	0.33138	315.222	18.02	0.00	0	12,000.00
\$ / R	On 19/09/2014	Any day expiry	10.77	Put	11.90490	0.01190	13.42670	0.01343	11.905	17.30	0.00	0	5,000.00
\$ / R	On 22/09/2014	Any day expiry		11.00460	11.00460		11.01950	11.01950		14.06	0.00	0	0.00
\$ / R	On 25/09/2014	Any day expiry		11.00980	11.00980		11.02480	11.02480		13.21	0.00	0	0.00
\$ / R	On 25/09/2014	Any day expiry	10.94	Call	136.58560	0.13659	142.67040	0.14267	136.586	13.49	0.00	0	5,000.00
\$ / R	On 26/09/2014	Any day expiry		11.01160	11.01160		11.02660	11.02660		13.34	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	32.16780	0.03217	22.07230	0.02207	32.168	14.04	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.02300	0.00002	0.03960	0.00004	0.023	27.82	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry		11.01680	11.01680		11.03190	11.03190		12.62	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.81	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	140.37710	0.14038	145.39690	0.14540	140.377	12.77	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry		11.01860	11.01860		11.03360	11.03360		12.55	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry		11.03270	11.03270		11.04780	11.04780		11.95	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	323.09810	0.32310	334.32110	0.33432	323.098	11.59	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry		11.07010	11.07010		11.08540	11.08540		11.64	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.00970	0.00001	0.00830	0.00001	0.010	21.53	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 29/10/2014	Any day expiry	10.80	Put	63.94990	0.06395	53.02700	0.05303	63.950	10.90	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	115.00000	0.11500	111.11990	0.11112	115.000	12.40	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.55190	0.00055	0.48520	0.00049	0.552	18.92	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			11.08080	11.08080	11.09630	11.09630		11.56	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	5.96560	0.00597	4.77300	0.00477	5.966	12.57	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	32.86170	0.03286	30.50600	0.03051	32.862	15.51	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			11.08260	11.08260	11.09810	11.09810		11.57	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	389.62330	0.38962	395.19500	0.39520	389.623	10.78	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	146.92230	0.14692	142.85790	0.14286	146.922	12.05	0.00	0	10,000.00
\$ / R	On 12/11/2014	Any day expiry			11.09510	11.09510	11.11070	11.11070		11.48	0.00	0	711.00
\$ / R	On 25/11/2014	Any day expiry			11.11920	11.11920	11.13490	11.13490		11.62	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	87.28520	0.08729	75.53420	0.07553	87.285	10.86	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.26340	0.00426	3.76980	0.00377	4.263	20.12	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			11.12490	11.12490	11.14060	11.14060		11.63	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.07810	0.00008	0.07520	0.00008	0.078	19.25	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	184.86340	0.18486	180.03180	0.18003	184.863	12.06	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			11.14760	11.14760	11.16330	11.16330		11.57	0.00	0	1,800.00
\$ / R	On 11/12/2014	Any day expiry			11.14950	11.14950	11.16520	11.16520		11.57	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			11.15140	11.15140	11.16700	11.16700		11.57	1,561,798,175.60	140,054	899,825.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	1.26320	0.00126	1.13940	0.00114	1.263	16.16	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	2.27140	0.00227	2.12550	0.00213	2.271	14.42	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	4.21660	0.00422	4.07910	0.00408	4.217	12.73	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	5.11910	0.00512	4.99710	0.00500	5.119	12.23	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	6.51720	0.00652	6.42640	0.00643	6.517	11.63	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,060.13770	1.06014	1,075.44700	1.07545	1,060.138	11.30	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	8.73770	0.00874	8.44700	0.00845	8.738	11.30	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	869.40240	0.86940	883.14830	0.88315	869.402	10.98	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	20.67250	0.02067	18.33420	0.01833	20.673	10.92	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	21.39290	0.02139	18.92220	0.01892	21.393	10.90	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	22.13530	0.02214	19.52780	0.01953	22.135	10.89	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	23.68810	0.02369	20.79490	0.02079	23.688	10.85	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	25.33700	0.02534	22.13860	0.02214	25.337	10.82	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	28.93890	0.02894	25.07260	0.02507	28.939	10.76	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	29.90580	0.02991	25.86010	0.02586	29.906	10.74	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	34.06400	0.03406	29.24790	0.02925	34.064	10.68	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	35.17910	0.03518	30.15620	0.03016	35.179	10.66	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	37.50430	0.03750	32.05270	0.03205	37.504	10.63	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	41.23920	0.04124	35.10360	0.03510	41.239	10.58	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	48.17420	0.04817	40.78760	0.04079	48.174	10.50	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	54.25490	0.05425	46.18670	0.04619	54.255	10.56	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	70.54030	0.07054	60.81060	0.06081	70.540	10.69	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	499.84440	0.49984	504.97860	0.50498	499.844	10.75	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	492.60610	0.49261	497.49100	0.49749	492.606	10.77	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	464.30010	0.46430	468.18480	0.46818	464.300	10.85	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	450.54070	0.45054	453.92340	0.45392	450.541	10.89	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	102.36050	0.10236	89.89030	0.08989	102.360	10.91	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	105.64520	0.10565	92.92570	0.09293	105.645	10.93	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	410.86350	0.41086	412.74150	0.41274	410.863	11.01	0.00	0	1,000.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	385.76600		0.38577		386.65330	0.38665	385.766	11.08	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	146.25830		0.14626		130.81540	0.13082	146.258	11.14	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	150.35900		0.15036		0.00000	0.00000	150.359	11.16	451,077.00	3,000	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	154.52580		0.15453		138.60740	0.13861	154.526	11.18	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	327.79150		0.32779		326.31070	0.32631	327.792	11.28	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	176.39150		0.17639		159.31070	0.15931	176.392	11.28	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	296.26020		0.29626		293.46660	0.29347	296.260	11.40	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	291.23890		0.29124		288.23710	0.28824	291.239	11.42	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	225.16840		0.22517		205.96090	0.20596	225.168	11.47	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	253.42100		0.25342		248.86850	0.24887	253.421	11.57	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	282.81320		0.28281		262.28200	0.26228	282.813	11.78	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	188.10960		0.18811		182.58200	0.18258	188.110	12.35	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	171.43230		0.17143		165.81820	0.16582	171.432	12.60	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	147.16070		0.14716		141.56840	0.14157	147.161	13.01	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	495.76070		0.49576		474.56840	0.47457	495.761	13.01	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	124.86090		0.12486		119.46600	0.11947	124.861	13.46	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	121.24180		0.12124		115.89650	0.11590	121.242	13.55	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	119.47750		0.11948		114.15920	0.11416	119.478	13.59	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	102.10250		0.10210		97.10930	0.09711	102.103	14.05	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	97.95470		0.09795		0.00000	0.00000	97.955	14.18	881,592.30	9,000	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	87.87550		0.08788		83.24990	0.08325	87.875	14.52	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	78.05440		0.07805		73.74300	0.07374	78.054	14.91	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	73.20430		0.07320		69.06920	0.06907	73.204	15.12	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	921.80430		0.92180		902.06920	0.90207	921.804	15.12	370,565.33	402	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	72.28140		0.07228		68.18190	0.06818	72.281	15.16	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	64.62620		0.06463		60.83620	0.06084	64.626	15.55	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	51.32710		0.05133		48.12480	0.04812	51.327	16.33	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	50.65940		0.05066		47.48080	0.04748	50.659	16.37	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	22.17420		0.02217		20.37700	0.02038	22.174	18.78	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	20.83160		0.02083		19.12120	0.01912	20.832	18.99	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.40800		0.01741		15.93000	0.01593	17.408	19.61	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	17.07590		0.01708		15.62150	0.01562	17.076	19.68	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.29890		0.00030		0.27620	0.00028	0.299	18.69	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.15710		11.15710		11.17270	11.17270		11.53	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	100.23660		0.10024		88.30670	0.08831	100.237	10.85	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	6.14150		0.00614		5.64060	0.00564	6.141	19.48	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.17310		11.17310		11.18870	11.18870		11.67	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.34730		0.00035		0.30140	0.00030	0.347	18.95	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	257.93430		0.25793		254.52730	0.25453	257.934	11.67	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.24630		11.24630		11.26180	11.26180		11.70	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	0.97560		0.00098		0.93470	0.00093	0.976	18.20	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	117.26500		0.11726		109.20940	0.10921	117.265	10.73	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	339.30310		0.33930		339.79540	0.33980	339.303	11.59	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	31.79230		0.03179		31.18820	0.03119	31.792	22.95	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.30320		11.30320		11.31860	11.31860		11.75	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	123.67840		0.12368		117.54270	0.11754	123.678	10.63	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	49.41920		0.04942		49.35070	0.04935	49.419	23.63	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.30520		11.30520		11.32060	11.32060		11.73	0.00	0	0.00

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\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.61450	0.00161	1.59170	0.00159	1.614	17.65	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	425.47690	0.42548	429.17570	0.42918	425.477	11.40	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.34180		11.35720	11.35720		11.83	338,643,464.40	29,858	100,917.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	29.37020	0.02937	29.04280	0.02904	29.370	11.45	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	45.29220	0.04529	44.38050	0.04438	45.292	10.98	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	69.41050	0.06941	67.28130	0.06728	69.411	10.80	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	114.08830	0.11409	109.68440	0.10968	114.088	10.57	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	123.38020	0.12338	118.51600	0.11852	123.380	10.53	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	161.09770	0.16110	154.70950	0.15471	161.098	10.76	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	355.67730	0.35568	357.64010	0.35764	355.677	11.99	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	203.33520	0.20334	202.70160	0.20270	203.335	13.98	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	124.93620	0.12494	123.93920	0.12394	124.936	15.94	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	91.51420	0.09151	90.61880	0.09062	91.514	17.25	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.99240	0.06199	61.84890	0.06185	61.992	21.75	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.36450	11.36450	11.37970	11.37970		12.01	0.00	0	1,365.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	132.10950	0.13211	127.25860	0.12726	132.110	10.67	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	63.24870	0.06325	63.49760	0.06350	63.249	24.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.43060	11.43060	11.44540	11.44540		12.15	0.00	0	1,372.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	141.45520	0.14146	137.46730	0.13747	141.455	10.79	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	72.36360	0.07236	72.23020	0.07223	72.364	23.93	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.49060	11.49060	11.50490	11.50490		12.25	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	148.07680	0.14808	144.90440	0.14490	148.077	10.86	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	74.45870	0.07446	73.82410	0.07382	74.459	23.61	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.52360	11.52360	11.53770	11.53770		12.23	2,304,720.00	200	19,498.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	133.60820	0.13361	130.96440	0.13096	133.608	10.88	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	138.35880	0.13836	135.58680	0.13559	138.359	10.88	691,794.00	5,000	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	247.33840	0.24734	241.82420	0.24182	247.338	11.18	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	256.38010	0.25638	250.65560	0.25066	256.380	11.23	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	186.26560	0.18627	184.84690	0.18485	186.266	16.34	931,328.00	5,000	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	165.58120	0.16558	164.00710	0.16401	165.581	16.90	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.55280	11.55280	11.56690	11.56690		12.41	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	154.75210	0.15475	152.29300	0.15229	154.752	10.95	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	74.26120	0.07426	73.44880	0.07345	74.261	23.40	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.62200	11.62200	11.63630	11.63630		12.72	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	164.53300	0.16453	162.58030	0.16258	164.533	11.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.57870	0.08558	85.11910	0.08512	85.579	23.41	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.68280	11.68280	11.69730	11.69730		12.86	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	171.03890	0.17104	169.70630	0.16971	171.039	11.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	87.01630	0.08702	86.80310	0.08680	87.016	23.28	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.72050	11.72050	11.73520	11.73520		12.86	1,172,050.00	100	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	118.40230	0.11840	120.00110	0.12000	118.402	11.23	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,247.14330	1.24714	1,261.45240	1.26145	1,247.143	11.24	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	512.29440	0.51229	513.83600	0.51384	512.294	13.61	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	300.61140	0.30061	300.54620	0.30055	300.611	16.20	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.74860	11.74860	11.76340	11.76340		13.01	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	177.36110	0.17736	176.72770	0.17673	177.361	11.37	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	94.41690	0.09442	94.03360	0.09403	94.417	23.25	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.80830	11.80830	11.82350	11.82350		13.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	185.05010		0.18505		184.97640	0.18498	185.050	11.50	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	101.49870		0.10150		100.53980	0.10054	101.499	22.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.86400		11.86400		11.87950	11.87950		13.42	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	188.77770		0.18878		189.39270	0.18939	188.778	11.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	92.23450		0.09223		90.84710	0.09085	92.235	22.73	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.89580		11.89580		11.91150	11.91150		13.43	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,148.65930		1.14866		1,163.03510	1.16304	1,148.659	11.76	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.91570		11.91570		11.93160	11.93160		13.53	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	191.69350		0.19169		192.83670	0.19284	191.693	11.57	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	88.92230		0.08892		87.14010	0.08714	88.922	22.71	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.97460		10.97460		11.01080	11.01080		15.27	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.15140		11.15140		11.16700	11.16700		11.57	223,028.00	20	967.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	50,712.86470		0.50713		51,252.72810	0.51253	50,712.865	10.73	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.34180		11.34180		11.35720	11.35720		11.82	113,418.00	10	30.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.52360		11.52360		11.53770	11.53770		12.22	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.82930		17.82930		17.86720	17.86720		20.68	1,151,291,388.90	64,573	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.08730		18.08730		18.10760	18.10760		11.74	46,176,876.90	2,553	48,988.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	145.75820		0.14576		131.11050	0.13111	145.758	11.01	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	686.36130		0.68636		656.30070	0.65630	686.361	12.57	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	135.23920		0.13524		124.85220	0.12485	135.239	13.89	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	115.01630		0.11502		104.88900	0.10489	115.016	14.11	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.21740		18.21740		18.23760	18.23760		11.75	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	512.49610		0.51250		488.68010	0.48868	512.496	11.79	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	691.42740		0.69143		664.27610	0.66428	691.427	12.32	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	781.79700		0.78180		753.92620	0.75393	781.797	12.57	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	54.89570		0.05490		52.54610	0.05255	54.896	16.08	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	32.62900		0.03263		32.21320	0.03221	32.629	16.80	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	32.13150		0.03213		31.75650	0.03176	32.132	16.82	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.37740		18.37740		18.39750	18.39750		11.92	22,971,750.00	1,250	2,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	417.43620		0.41744		408.35680	0.40836	417.436	13.00	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.65040		18.65040		18.66890	18.66890		12.37	20,049,180.00	1,075	875.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10251		0.10251		0.10257	0.10257		15.11	282,404.03	2,755	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10408		0.10408		0.10409	0.10409		10.76	572,423.50	5,500	15,509.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10599		0.10599		0.10600	0.10600		12.21	0.00	0	25.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.20730		14.20730		14.24080	14.24080		10.46	682,873,874.50	48,065	0.00
€ / R	On 29/10/2014	Any day expiry			14.32940		14.32940		14.35000	14.35000		11.06	28,821,000.00	2,000	2,000.00
€ / R	On 26/11/2014	Any day expiry			14.40370		14.40370		14.35000	14.35000		11.17	28,961,000.00	2,000	2,000.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.43990		14.43990		14.45300	14.45300		11.10	757,459,394.40	52,456	74,014.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	32.15890		0.03216		28.30090	0.02830	32.159	10.48	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	62.04030		0.06204		53.92230	0.05392	62.040	10.34	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	123.79410		0.12379		110.74140	0.11074	123.794	10.63	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	179.65690		0.17966		0.00000	0.00000	179.657	10.81	538,970.70	3,000	3,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	127.83070		0.12783		0.00000	0.00000	127.831	13.20	1,150,476.30	9,000	4,500.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	108.37810		0.10838		99.84580	0.09985	108.378	13.63	0.00	0	25,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	98.84610		0.09885	90.71560	0.09072		98.846	13.87	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	36.96190		0.03696	32.91060	0.03291		36.962	16.52	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.69920		14.69920	14.71210	14.71210			11.63	0.00	0	18,557.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	118.42490		0.11842	109.35250	0.10935		118.425	10.59	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	165.40390		0.16540	153.19610	0.15320		165.404	10.57	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	171.84980		0.17185	159.29880	0.15930		171.850	10.60	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	377.85870		0.37786	366.52100	0.36652		377.859	12.30	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	363.20310		0.36320	351.79730	0.35180		363.203	12.41	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	303.69890		0.30370	292.23390	0.29223		303.699	12.93	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	296.81360		0.29681	285.37100	0.28537		296.814	12.99	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.95160		14.95160	14.96270	14.96270			12.06	2,242,740.00	150	500.00
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			513.15100		513.15100	512.51600	512.51600				0.00	0	0.00
AL12	On 05/02/2015	Index Future			521.24500		521.24500	520.61300	520.61300				0.00	0	0.00
AL12	On 07/05/2015	Index Future			530.15800		530.15800	529.50400	529.50400				0.00	0	0.00
AL37	On 06/11/2014	Index Future			436.36100		436.36100	436.47000	436.47000				0.00	0	0.00
AL37	On 05/02/2015	Index Future			443.24300		443.24300	443.36600	443.36600				0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.60100		513.60100	513.98800	513.98800				0.00	0	1.00
AL7T	On 05/02/2015	Index Future			521.70200		521.70200	522.10800	522.10800				0.00	0	0.00
ALBI	On 06/11/2014	Index Future			467.46100		467.46100	467.26500	467.26500				121,539,860.00	26	584.00
ALBI	On 05/02/2015	Index Future			474.83400		474.83400	474.64700	474.64700				0.00	0	65.00
ALBI	On 07/05/2015	Index Future			482.95300		482.95300	482.75300	482.75300				0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.92930		9.92930	9.95920	9.95920			11.15	130,282,345.30	13,121	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.00900		10.00900	10.03830	10.03830			8.70	3,893,501.00	389	10,260.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	21.75440		0.02175	23.46300	0.02346		21.754	9.26	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	86.55810		0.08656	83.59310	0.08359		86.558	8.82	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	154.04760		0.15405	170.85600	0.17086		154.048	8.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	20.82620		0.02083	24.82060	0.02482		20.826	10.57	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	17.69630		0.01770	21.14460	0.02114		17.696	10.66	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.11190		10.11190	10.14120	10.14120			13.09	0.00	0	4,485.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.21250		10.21250	10.24030	10.24030			11.26	0.00	0	1,050.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.32310		10.32310	10.35000	10.35000			11.46	3,096,930.00	300	300.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.92200		9.92200	9.94270	9.94270			13.59	744,150.00	75	0.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.05840		10.05840	10.06320	10.06320			10.03	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.20670		10.20670	10.21120	10.21120			10.27	765,502.50	75	75.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			45.96590		45.96590	-45.89900	-45.89900				0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			915.16600		915.16600	932.62540	932.62540				0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,011.04340		1,011.04340	1,029.43140	1,029.43140				0.00	0	2,913.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		144.26910	144.26910		-129.92500	-129.92500			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		835.67310	835.67310		851.47410	851.47410			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		0.00000	0.00000		53.83090	53.83090			0.00	5,000	0.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.74140	11.74140		11.77380	11.77380		15.11	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.93010	11.93010		11.95180	11.95180		11.70	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.15250	12.15250		12.17380	12.17380		12.11	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.77990	1.77990		1.79330	1.79330		12.77	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.79610	1.79610		1.80700	1.80700		10.84	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.81660	1.81660		1.82700	1.82700		11.72	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		123.20038	123.20038		124.06357	124.06357			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		125.15976	125.15976		126.03893	126.03893			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		9.63165	82.79059		9.64795	82.67028			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.72388	84.09694		9.74049	83.97633			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.80070	81.74678		9.81819	81.62153			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI		465.94400	465.94400		465.84000	465.84000			18,637,760.00	4	404.00
GOVI	On 05/02/2015	GOVI		473.29300	473.29300		473.19900	473.19900			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		481.38600	481.38600		481.28100	481.28100			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		117.42678	117.42678		117.43033	117.43033			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		118.13739	118.13739		118.14325	118.14325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	122.73477		122.73477		122.73810	122.73810			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.38516		123.38516		123.39096	123.39096			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	123.65606		123.65606		123.65938	123.65938			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.62244		125.62244		125.62828	125.62828			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	131.63441		131.63441		131.63795	131.63795			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.27963		132.27963		132.28578	132.28578			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	219.39600		219.39600		219.39600	219.39600			65,818,800.00	30	1,191.00
IGOV	On 05/02/2015	Index Future	222.88900		222.88900		222.88900	222.88900			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.72200		226.72200		226.72200	226.72200			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.32400		594.32400		594.34400	594.34400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.75400		603.75400		603.78000	603.78000			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.79873		144.79873		144.84077	144.84077			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.14000	93.86000			6.14000	93.86000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.24000	93.76000			6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.29000	93.71000			6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.42000	93.58000			6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.49000	93.51000			6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.59000	93.41000			6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.64000	93.36000			6.56000	93.44000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.89000	93.11000			6.80000	93.20000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	7.08000	92.92000			6.94000	93.06000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	7.25000	92.75000			7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.38000	92.62000			7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.54000	92.46000			7.40000	92.60000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.29460	1.29460			1.29330	1.29330			0.00	0	0.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.29490	1.29490			1.29430	1.29430			0.00	0	130.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.29600	1.29600			1.29540	1.29540			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future			8.29363		120.74309		8.28928	120.77966		8.21	24,148,618.00	200	48,645.00
R186	On 06/11/2014	Bond Future	7.70	Call	142.53000		0.14253		162.66000	0.16266	142.530	8.00	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	235.67000		0.23567		263.18000	0.26318	235.670	8.04	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	560.50000		0.56050		604.19000	0.60419	560.500	8.11	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,523.95000		1.52395	1,585.31000	1.58531	1,523.950	8.24	8.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,470.43000		1.47043	1,495.22000	1.49522	1,470.430	8.24	8.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	940.45000		0.94045	967.61000	0.96761	940.450	8.31	8.31	9,404.50	10	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	800.23000		0.80023	827.18000	0.82718	800.230	8.34	8.34	1,612,463.45	2,015	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	724.20000		0.72420	750.83000	0.75083	724.200	8.36	8.36	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	50.09000		0.05009	57.27000	0.05727	50.090	8.69	8.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.36051		117.35247	8.35572	117.39192		50.090	8.78	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	816.78000		0.81678	828.64000	0.82864	816.780	9.12	9.12	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.41204		119.36290	8.40753	119.39934		724.200	8.95	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			287.12967		287.12967	287.56832	287.56832				0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.67939		285.67939	286.13060	286.13060				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			232.79812		232.79812	232.12591	232.12591				422,761,385.92	1,816	47,856.00
R202	On 05/02/2015	Bond Future			233.30477		233.30477	232.62621	232.62621				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.98086		100.14131	7.97140	100.19748			6.81	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			8.05154		101.72147	8.04133	101.78048			6.90	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.09780		99.53606	8.08770	99.59297			7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.11002		101.46393	8.09825	101.52865			7.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	997.12000		0.99712	992.66000	0.99266	997.120	7.66	7.66	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 06/11/2014	Bond Future			7.08721		104.23034	7.07755	104.25529			2.38	20,846,068.00	200	14,449.00
R203	On 06/11/2014	Bond Future	6.84	Call	135.87000		0.13587	150.69000	0.15069	135.870	2.36	2.36	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	251.31000		0.25131	271.31000	0.27131	251.310	2.38	2.38	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.17007		105.87502	7.15850	105.90238			2.33	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,426.61000		1.42661	1,452.94000	1.45294	1,426.610	2.43	2.43	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.19665		103.51849	7.18522	103.54310			2.34	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/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			8.66710		96.63714		8.67803	96.54939			0.00	0	4,192.00
R2030	On 05/02/2015	Bond Future			8.73327		94.15515		8.74431	94.06790			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.78841		95.76893		8.80018	95.67723			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			8.88011		98.69676		8.89609	98.54753			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.94344		95.99688		8.95968	95.84724			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.99687		97.64232		9.01391	97.48710			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			7.36590		105.32689		7.36154	105.34232		3.44	0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	38.31000		0.03831		42.41000	0.04241	38.310	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.44049		102.95389		7.43519	102.97161		3.56	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.48310		104.71734		7.47839	104.73216		3.56	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.45875		102.70370		7.45125	102.72585		3.45	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	425.75000		0.42575		425.80000	0.42580	425.750	3.65	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.93844		100.48103		8.96456	100.21654			65,312,669.50	650	3,123.00
R2044	On 05/02/2015	Bond Future			8.99917		97.68404		9.02584	97.41739			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.05050		99.35840		9.07822	99.08419			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.92910		99.82105		8.96032	99.49689			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.99112		101.39607		9.02305	101.06882			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.03829		98.69854		9.07140	98.36254			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			7.59274		100.88414		7.58321	100.92399		4.50	0.00	0	35,242.00
R207	On 05/02/2015	Bond Future			7.66513		98.83485		7.65452	98.87731		4.63	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.71563		100.52812		7.70515	100.56821		4.71	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,560.11000		1.56011		1,590.57000	1.59057	1,560.110	4.77	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			7.75141		95.79830		7.74192	95.84397		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	37.40000		0.03740		40.99000	0.04099	37.400	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.82160		97.31009		7.81122	97.35836		5.61	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/05/2015	Bond Future			7.86834		95.57473		7.85807	95.62088		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.87303		97.42653		7.86070	97.48011		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	681.43000		0.68143		677.41000	0.67741	681.430	5.97	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			8.80303		76.30320		8.81897	76.18014		12.81	0.00	0	25,955.00
R209	On 06/11/2014	Bond Future	8.50	Call	579.16000		0.57916		580.58000	0.58058	579.160	12.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,278.96000		1.27896		1,264.02000	1.26402	1,278.960	12.81	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,106.19000		2.10619		2,070.13000	2.07013	2,106.190	12.95	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,346.69000		2.34669		2,304.72000	2.30472	2,346.690	12.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,599.18000		2.59918		2,551.18000	2.55118	2,599.180	13.03	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	372.75000		0.37275		424.30000	0.42430	372.750	13.17	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	144.11000		0.14411		171.90000	0.17190	144.110	13.35	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	103.58000		0.10358		125.64000	0.12564	103.580	13.41	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	17.84000		0.01784		23.71000	0.02371	17.840	13.53	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	13.61000		0.01361		18.36000	0.01836	13.610	13.53	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	10.32000		0.01032		14.13000	0.01413	10.320	13.53	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.86257		77.50736		8.87875	77.38389		13.24	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.91003		75.68505		8.92696	75.55713		14.16	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.93786		77.15219		8.95455	77.02692		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,542.38000		1.54238		1,586.76000	1.58676	1,542.380	14.59	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			172.57967		172.57967		172.78398	172.78398			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.32411		175.32411		175.53499	175.53499			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			132.42213		132.42213		132.42968	132.42968			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.92221		132.92221		132.93245	132.93245			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			137.00529		137.00529		137.19303	137.19303			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.42148		137.42148		137.61488	137.61488			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future		8.67681	86.88882		8.68774	86.80441		11.15	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future		8.74273	88.25986		8.75377	88.17584		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.79170	86.22403		8.80342	86.13591		12.34	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		8.87824	77.21563		8.90434	77.00482		13.45	0.00	0	6,058.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,140.34000	3.14034	3,021.23000	3.02123	3,140.340	13.62	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	62.78000	0.06278	81.98000	0.08198	62.780	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future		8.93871	78.43406		8.96536	78.22137		13.89	0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.98445	76.48336		9.01210	76.26469		14.97	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		20,989.51000	20,989.51000		21,065.74000	21,065.74000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future		21,287.93000	21,287.93000		21,335.54000	21,335.54000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future		4.96850	4.96850		4.97440	4.97440		6.63	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future		4.93750	4.93750		4.94890	4.94890		6.96	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.91450	4.91450		4.92400	4.92400		8.98	0.00	0	0.00

Total for Derivatives : **7,474,779,108.23** **588,099** **3 245 544.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.36871			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.10000	105.09279		7.10000	105.07286			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.85929			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.50000	102.73727		8.50000	102.71403			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.26189			0.00	100,000,000	50,000,000.00
AA07	On 15/04/2021	Spot Bond		9.16500	105.61009		9.16500	105.58423			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.50327			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.59291			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.36500	99.05556		9.36500	99.03094			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.22000	100.25062		7.22000	104.27350			0.00	0	120,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.53947		0.00		0	10,000,000,000.00	
AB09	On 03/05/2017	Spot Bond	8.82000	107.19002	8.82000	107.16488		0.00		0	10,500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	1.36000	135.23494	1.36000	135.21755		0.00		0	100,000,000.00	
ABCP13	On 07/12/2023	Spot Bond	2.38000	127.23276	2.38000	271.48731		0.00		0	0.00	
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.05356		0.00		0	0.00	
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63333		0.00		0	0.00	
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.99987		0.00		0	0.00	
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	99.99992		0.00		0	0.00	
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	99.99981		0.00		0	0.00	
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.37032		0.00		0	0.00	
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.27428		0.00		0	0.00	
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.30773		0.00		0	0.00	
ABLI03	On 15/03/2015	Spot Bond	3.08000	128.63566	3.08000	128.61323		0.00		0	0.00	
ABLI04	On 11/10/2016	Spot Bond	4.11000	120.03698	4.11000	120.01270		0.00		0	0.00	
ABLI05	On 18/02/2018	Spot Bond	4.86000	104.54569	4.86000	104.52250		0.00		0	0.00	
ABN03U	On 12/03/2015	Spot Bond	100.00000	82.33068	100.00000	82.14772		0.00		0	0.00	
ABN05	On 18/04/2021	Spot Bond	2.12000	171.71529	2.12000	171.68973		0.00		0	0.00	
ABN07	On 13/06/2015	Spot Bond	2.76000	162.35976	2.76000	162.33277		0.00		0	0.00	
ABN09	On 27/06/2023	Spot Bond	2.15000	173.47094	2.15000	173.44497		0.00		0	0.00	
ABN14	On 10/10/2033	Spot Bond	1.82000	184.97924	1.82000	184.95321		0.00		0	0.00	
ABN33	On 29/01/2018	Spot Bond	8.01625	77.14892	8.01625	77.13262		0.00		0	0.00	
ABN34	On 29/01/2018	Spot Bond	8.01625	77.14892	8.01625	77.13262		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	99.89863		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	93.53000		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	101.36449		0.00		0	0.00	
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.24457		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	7.21000	102.47227	7.21000	102.45240		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	101.56431		0.00		0	0.00	
ABN56	On 15/09/2015	Spot Bond	7.39000	105.85094	7.39000	105.82972		0.00		0	0.00	
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.29946		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	2.67000	94.23249	2.67000	106.64394		0.00		0	0.00	
ABN62	On 31/03/2028	Spot Bond	2.49000	102.47144	2.49000	159.32073		0.00		0	0.00	
ABN63	On 07/12/2033	Spot Bond	2.42000	116.72333	2.42000	210.89626		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.53500	90.17756		9.53500	90.15436			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	103.16148			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	100.85500			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	108.70412		9.63000	108.67620			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		9.65000	108.55593		9.65000	108.52799			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.87000	92.80582		8.87000	92.78382			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		9.74500	107.85600		9.74500	107.82798			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.13036			0.00	108,400,000	27,100,000.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.01552			0.00	104,000,000	26,000,000.00
ABS10	On 17/03/2018	Spot Bond		8.17000	105.13893		8.17000	105.11568		2,107,860,000,000.00		258,000,000	1,460,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.87500	106.87844		8.87500	106.85308			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS5	On 01/05/2015	Spot Bond	7.05000	103.88950		7.05000	103.86994			0.00	0	215,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.80500	99.75346		8.80500	99.72998			352,200,000,000.00	40,000,000	610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.84500	92.90804		9.84500	92.88338			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.95000	101.99321		7.95000	101.97125			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000	217.35168		2.19000	275.34307			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000	126.79597		1.30000	129.60761			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.09000	128.92231		2.09000	131.49253			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00467		100.00000	0.00465			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	68.44460		100.00000	68.27879			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.55000	101.88798		11.55000	101.85638			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76292			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.37676		100.00000	4.36616			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.78177			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.04852			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	26.08754		100.00000	26.02435			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.74407			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.23583		11.00000	65.21718			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	26.08754		100.00000	26.02435			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88839			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.87732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.89334		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.89000		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.88853		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05659		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05659		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06290		0.00		0	0.00	
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.13311		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06290		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.05028		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	91.43524		0.00		0	0.00	
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.11985		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.81337		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.89203		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.88846		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.88707		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.88976		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.89604		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.32500	102.62168	9.32500	102.69990		0.00		0	0.00	
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.12882		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.79319		0.00		0	0.00	
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	85.27665		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	172.06562		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	172.15689		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.89326			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.89661			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.89742			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.91538			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.32788			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.91584			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63558			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58349			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.47228			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	98.60026			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33321			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.89287			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10610			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90595			0.00	0	800,000,000.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90821			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90382			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89549			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90015			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90555			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90409			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.94580		10.23000	99.91870			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.90244			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.57665			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.44000	103.73545		9.44000	103.70930			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89582			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	115.45504		1.75000	115.53655			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14958			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.90377			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88940			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.88597			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.89281			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.88666			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.52371			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	98.97129			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68688			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.89404			0.00	600,000,000	600,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01950			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.88666			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.89809			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.89224			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.89050			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43644			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.67859			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.89018			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.89018			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88871			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88382			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.01077			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87504			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	94.33355			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.88792			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.88051			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	123.06195			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	123.93730			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.89554			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89650			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.53607			0.00	0	1,500,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89391			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.00898			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.88940			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89540			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.89554			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.89449			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77119			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06198			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.02972			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.99212			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.46986		100.00000	14.43481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.53178			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58575			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.62165			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.23496			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35943			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52526			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.19582			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.95500	100.71637		7.95500	100.69490			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.54316			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.79748			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.42000	100.65795		8.42000	100.63502			336,800,000,000.00	40,000,000	20,000,000.00
AIR02		On 30/04/2023	Spot Bond	9.34500	118.08630		9.34500	118.05684			33,674,108,485,500.00	3,603,435,900	1,201,145,300.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	98.58344		100.00000	98.32605			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.40000	105.01792		7.40000	104.99685			0.00	0	0.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	92.78495		100.00000	92.55528			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.27500	102.63258		9.27500	102.60729			0.00	0	0.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.98162		100.00000	15.94625			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	10.04500	102.66246		10.04500	102.63513			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.74000	164.18069		2.74000	164.15349			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26069			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.16475			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17319			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.22083			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.08224			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.55399			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.94141			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	99.89281			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.91564			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19267			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	103.48000			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	100.17455			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	98.02854			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000		128.09535		2.67000	291.32998			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	96.83751			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.62031			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.73898			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.01544			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.90238			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.90375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62027			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.91000	107.50718		8.91000	107.48158			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53709			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.03305			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.36433			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.81421			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.49395			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.44500	103.24696		9.44500	103.22094			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.63000	109.34140		7.63000	109.31904			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	39.45831		100.00000	39.28479			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.77345			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.61591			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.65000	104.05966		7.65000	104.03792			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.77000	107.64459		8.77000	107.61934			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.21175	104.58400		11.21175	103.72516			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.20763	102.75327		11.20763	102.61905			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.24446	102.68239		11.24446	102.58004			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.28490			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.27948	102.54253		11.27948	102.50435			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01673	101.96163		12.01673	101.90619			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.33885			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.33885			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.33892			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.46175	101.75425		11.46175	102.03290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA13	On 31/03/2016	Spot Bond		11.39647	103.55409		11.39647	102.56129			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.20763	102.75327		11.20763	102.61905			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.30718	102.81150		11.30718	102.68460			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.49104	97.22911		10.49104	102.13256			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.22023			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.20461			0.00	3,616,369,706	1,808,184,800.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.20461			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.08643			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04353	101.11587		11.04353	101.56372			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.54500	101.41942		11.54500	101.30522			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.14015			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.47000	70.96763		11.47000	99.03698			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.01543			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	90.96172		9.28000	101.98894			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.17239			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.31000	69.68778		11.31000	98.85162			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.10792			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.16164			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.16164			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.79715			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.08212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.17679			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	100.00000		0.00000	101.68431			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.17679			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08642			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.10166			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.17688			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.57321			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21175	105.18704		14.21175	104.36041			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.43394	103.20392		15.43394	103.17172			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.30629	102.92663		14.30629	102.98067			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.85918			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.85918			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.85918			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.96635			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.48378			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.51951		100.00000	20.48058			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.69232		100.00000	22.63734			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.65256		100.00000	20.60253			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74849		100.00000	12.71761			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.74849		100.00000	12.71761			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.41354		100.00000	15.37619			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.35557		100.00000	13.32321			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.07354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ04		On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09448			0.00	0	0.00
BCJ05		On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.25974			0.00	0	0.00
BCJ06		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.33832			0.00	0	0.00
BCP3U		On 30/06/2019	Spot Bond	100.00000	8.68073		100.00000	8.65970			0.00	0	0.00
BCP4U		On 30/06/2019	Spot Bond	100.00000	8.68073		100.00000	8.65970			0.00	0	0.00
BCP85U		On 24/10/2014	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
BCP86U		On 19/11/2014	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
BCP87U		On 05/12/2014	Spot Bond	100.00000	82.39278		100.00000	82.20721			0.00	0	0.00
BD0202		On 31/12/2018	Spot Bond	2.09000	104.01618		2.09000	178.35912			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	8.26500	94.99408		8.26500	149.09802			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	8.26500	96.30667		8.26500	149.45100			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.65000	99.19523		8.65000	99.17228			0.00	0	0.00
BD311E		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.20027			0.00	0	0.00
BD311F		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.90138			0.00	0	0.00
BEER02		On 28/03/2018	Spot Bond	7.91000	97.43465		7.91000	100.96836			1,081,297,000,000.00	136,700,000	3,486,700,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.18326			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16552			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18919			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26806			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34689			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56715			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	24.19796		100.00000	24.13934			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.93867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.98522			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.00516			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.01181			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.09154			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.19776			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.15229		100.00000	15.11559			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.15229		100.00000	15.11559			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03647			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03944			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04025			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.32000	101.13195		8.32000	101.10918			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04269			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04689			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	13.52087		100.00000	13.48776			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	13.52087		100.00000	13.48776			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19064			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.52992			0.00	300,000,000	300,000,000.00
BID06	On 30/06/2019	Spot Bond	8.61000	67.17155		8.61000	102.83284			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.49508			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	95.97178			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.48349			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.55992			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.47549			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.49932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.54258			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.72186			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.02304			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		66.47269		100.00000	66.31167			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.25740			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29412			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		21.28906		100.00000	21.23748			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.61840			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47000		105.52812		7.47000	105.50674			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.42000		114.11203		9.42000	114.08349			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.63526			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.27000		105.69078		9.27000	105.66476			0.00	0	649,500,000.00
CBL12	On 06/09/2018	Spot Bond	12.51000		96.73048		12.51000	96.69807			25,020,000,000,000.00	2,000,000,000	2,000,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.32395			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.47000		101.74466		11.47000	101.71383			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72810			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.31000		103.43213		9.31000	103.40656			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.15569			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.91000		97.66028		11.91000	97.62957			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.65916			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.05392			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.84306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	10.19500	95.96715		10.19500	95.94122			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09500	117.12236		10.09500	117.09085			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94500	113.33771		9.94500	113.30766			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.27500	112.56354		9.27500	112.53535			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.27971			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.67000	100.20012		11.67000	106.17385			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84221			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.46748			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.42555			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54035			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.46573			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.38389			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85366			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.92886			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.01524			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.02154			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01105			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06650			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.79905			0.00	72,000,000	18,000,000.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.89337			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82167			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	102.13985		10.11000	102.11248			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000		119.47034		2.76000	119.45054			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		116.55184		3.14000	119.30231			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.40280		8.25000	100.38038			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.79500		126.95476		2.79500	121.17361			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.54793		2.40000	118.87766			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.84896			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.28538			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.25169			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.65000		103.33020		8.65000	103.30630			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.41767			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.39558			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.21618			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22915			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.70000		103.45035		8.70000	103.42629			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.70000		103.45035		8.70000	103.42629			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.75000		102.23356		8.75000	102.20964			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89069			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.87922			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.34577			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.34577			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	100.69996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.88931			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.47613			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.50521			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.62272		9.35000	100.59773			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.62272		9.35000	100.59773			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.47562			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.47686			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23409			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.07077			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.16725			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.17233			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.07077			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.07077			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.10684			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.83426			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.40282			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94815			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94815			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94815			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.28811			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.24000		101.28299		9.24000	101.25813			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.97315			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.87545			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.29705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29800			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.33667			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.54503			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.56869			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53277			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.05865			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28502			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19776			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.99485			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.89418			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.19342			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.86437			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02899			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.78814			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.35753			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87524			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79055			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.75332			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.88309			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87529			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87529			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87142			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	127.42058			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.27766		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	128.34399		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	126.77639		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	127.70051		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	123.89778		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	124.38641		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.79875		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.81500	96.47028	10.81500	96.44267		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	11.33500	93.12907	11.33500	93.10117		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78538		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.87340		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.78063		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17180		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.11864		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	103.31360	8.80500	103.33241		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.88871		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.18367		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	121.01994		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.88365		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.88160		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.87367		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.88809		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84304		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84304		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83406				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.87744				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78538				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	109.71945				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	109.82587				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10851				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.85360				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79613				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84403				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.87189				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.90273				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.87750				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09754				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.78125				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.74234				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.04089				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.40165				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.83407				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	101.05099				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.16439				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.89855				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	98.24981	10.55000	99.86041				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	9.99500	101.61897		9.99500	103.21749			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.88932			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.06588			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.13500	102.57016		12.13500	104.52208			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11070			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.16500	104.41709		12.16500	104.31661			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.59500	104.19298		10.59500	104.10533			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11070			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.14491			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.86548			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.87600			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.87367			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.88871			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86497			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.49500	101.77311		9.49500	101.67875			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.45860			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87710			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	99.88831		10.55000	99.91622			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.86455		11.00000	97.24053			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.13402			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.87504			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.15239			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.92500	100.43540		11.92500	100.14007			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.86302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	99.88871			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.19602			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.88119			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	39.22757		7.01000	39.83936			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	158.51586			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		8.65000	99.19523		8.65000	138.22228			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.26500	33.93741		8.26500	149.09802			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.26500	34.36089		8.26500	149.45100			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	92.38004			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	92.31488			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52248			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52248			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.88933			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.89684			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89542			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.88666			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.17180			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89677			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.89144			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.89213			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.89144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.52978			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.45885			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80000		105.64908		8.80000	103.61554			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.72000		103.43061		8.72000	103.40649			0.00	0	945,200,000.00
COJ05	On 05/06/2023	Spot Bond	10.10500		115.44301		10.10500	115.41192			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.42000		105.68823		8.42000	105.66442			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69500		105.00797		9.69500	104.98095			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.77500		105.28445		9.77500	105.25700			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.12500		98.46066		10.12500	98.43409			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.99500		99.13824		10.99500	99.10926			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.99500		91.93918		10.99500	91.91229			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.47606			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.42701			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.33422			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35082			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.85452			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.46246			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.01500		102.24685		11.01500	102.19351			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.38578		100.00000	11.35790			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.75135		100.00000	3.73951			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.65136		100.00000	13.60826			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.99458			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.04500		100.09005		8.04500	100.06860			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.45235			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39429			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24141			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	86.59332		100.00000	86.39516			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.16701			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	101.92314			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.21284			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.82195			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	102.07599			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.85387			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.88209			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.83543			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87299			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.24734			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.69500	103.92931		8.69500	103.90515			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.43000	116.00799		7.43000	115.98486			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.40000	105.53650		8.40000	105.51291			3,038,643,720,000.00	361,743,300	1,714,830,200.00
DV23	On 27/02/2023	Spot Bond	8.96500	106.62410		8.96500	106.59869			45,855,846,800,500.00	5,114,985,700	9,601,247,800.00
DV24	On 18/02/2024	Spot Bond	8.97500	105.28256		8.97500	105.25745			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.59500	104.73448		9.59500	104.70781			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.14594			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.08814			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.88944			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	100.00000	48.67718		100.00000	44.64513			550,000,000,000,000.00	5,500,000,000	25,500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.67977			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.99500	127.12946		7.99500	127.10239			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.87761			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.84129		0.20000	135.17689			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.01000	123.57155		1.95000	124.40594			9,849,000,000,000.00	4,900,000,000	4,908,000,000.00
EL29	On 19/11/2029	Spot Bond	1.95000	111.85570		1.95000	111.83960			5,850,000,000,000.00	3,000,000,000	3,000,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07500	110.08559		2.07500	110.06936			34,860,000,000,000.00	16,800,000,000	26,040,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000	101.84730		2.16000	101.83203			43,200,000,000,000.00	20,000,000,000	20,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.59500	105.71656		9.59500	105.68964			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.44500	106.27921		9.44500	106.25212			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.04500	103.74833		10.04500	103.72071			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.28500	94.88951		10.28500	98.04918			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.37000	106.70191		10.37000	105.81431			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65330			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.41117			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.10087			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.74018			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.49904			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.56025			0.00	0	2,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ206U	On 15/10/2014	Spot Bond	100.00000		96.27574	100.00000	96.03076				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		54.44494	100.00000	54.27310				0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		89.33635	100.00000	89.12515				0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		76.36841	100.00000	76.21954				0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000		131.92514	3.00000	131.90232				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.41000		103.83417	11.41000	103.80287				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000	0.00000	102.39025				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.19623				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.82805				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89000		100.19081	9.89000	100.16438				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000	0.00000	101.60032				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.43242				0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.69768				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.64474				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	100.68523				0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.05552				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.58108				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.60513				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.57626				0.00	1,200,000,000	1,200,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.59631				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.58813				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.58001			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.02000		101.05658		7.02000	101.03743			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.79000		108.29752		7.79000	108.27491		9,615,478,998,000.00	1,234,336,200	11,770,986,000.00	
ES23	On 25/01/2023	Spot Bond	8.52500		110.15817		8.52500	110.13318		1,723,131,822,500.00	202,126,900	6,225,101,200.00	
ES26	On 02/04/2026	Spot Bond	8.91500		96.03933		8.91500	96.01645		5,735,579,362,000.00	643,362,800	9,928,700,000.00	
ES33	On 15/09/2033	Spot Bond	9.57500		82.05794		9.59000	81.92495		13,020,775,357,500.00	1,359,872,100	59,276,199,300.00	
ES42	On 25/04/2042	Spot Bond	9.69000		91.99517		9.69000	91.97139		19,380,000,000,000.00	2,000,000,000	26,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.63438			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.63019			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.48680			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22543			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.82069			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.26149			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.35112			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.11589			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.50047		100.00000	11.47261			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.19239		100.00000	11.16528			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.72659			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.79953			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.94510			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	102.09025			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.62000		101.15188		6.62000	101.15187			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.31000		99.24863		9.31000	99.22397			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.13083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13076				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.16200				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.56171				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.33893				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	100.34458				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.19500	101.60528	10.19500	101.96228				0.00	0	75,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.11000	105.83259	11.11000	105.80132				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	98.52202				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.19000	129.77092	2.19000	130.62184				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000	128.75185	2.22000	274.72991				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	103.06639	2.38000	109.54174				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	102.70197	2.47000	159.67924				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	118.58012	2.31000	214.25175				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.66000	105.58660	7.66000	105.56467				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83400	62.64906	7.83400	61.99631				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46200	40.09252	9.46200	39.18405				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.79635	9.70000	37.87474				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	68.86792	100.00000	68.73823				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	75.61868	100.00000	75.47521				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.38733				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87611				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89342				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88249				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	99.95997		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.95997		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87504			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	99.88092			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91884			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	99.87710			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.96782		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	99.86930			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.83884			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.84363			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.77384		100.09221	14.73802			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88844			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	113.59284			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.87637			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86135			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	105.25825			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88506			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	99.88376			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.89430			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88324			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84704			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88530			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.60614		13.22500	57.58556			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89185			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89171			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85114			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.88679			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	94.44537		3.62500	97.69320			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	105.37322			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.88187		0.00		0	0.00	
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.61449		0.00		0	0.00	
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78538		0.00		0	0.00	
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.04633		0.00		0	0.00	
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.88871		0.00		0	0.00	
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.89130		0.00		0	0.00	
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.05466		0.00		0	0.00	
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.87272		0.00		0	0.00	
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.76025		0.00		0	0.00	
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.04345		0.00		0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.22854		0.00		0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.85387		0.00		0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88434		0.00		0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.85401		0.00		0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.89254		0.00		0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.88324		0.00		0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.88324		0.00		0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.03652		0.00		0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.54218		0.00		0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.63056		0.00		0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.74536		0.00		0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.35123		0.00		0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	99.87669		0.00		0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.33627		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.72664			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31180			0.00	400,000,000	200,000,000.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31557			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30979			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.18323			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.30979			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17817			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.92254			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.82023		8.75000	100.99277			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.71981			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		8.97245		100.00000	8.93401			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.19107		100.00000	8.15597			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.02677			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.88462			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.88532			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.16166			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12411			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.43000		116.57510		3.43000	120.35274			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.88318			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.88198			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.41000		107.64345		3.41000	120.51090			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.64000		99.99101		1.64000	127.84237			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.43000		105.00342		3.43000	120.35274			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond	2.62000	102.01219		2.62000	125.75399			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000	101.21542		2.69000	132.83178			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26522			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89869			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.88402			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.99926			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86433			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.86938			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.88010			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.88024			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.75293			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03516			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.54892	100.00000	9.52579				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	21.86422	100.00000	21.81067				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	65.06182	100.00000	64.85869			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000	17.56290	100.00000	17.38954				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.76000	148.34915		4.76000	148.31670			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.66513			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.52297			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.71362			0.00	711,500,000	711,500,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.16200			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.65201			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.97662			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.72491			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	2.11800	82.44389	2.11800	100.25908			0.00		0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.49000	100.22164	2.49000	131.37802			0.00		0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.12271			0.00		0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000	101.59993	10.38000	101.57164			0.00		0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000	101.59993	10.38000	101.57164			0.00		0	0.00	
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000	0.00000	108.68000			0.00		0	0.00	
FRS106	On 22/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.83875			0.00		0	0.00	
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.15628			0.00		0	0.00	
FRS108	On 31/01/2038	Spot Bond	2.63000	97.68421	2.63000	106.03682			0.00		0	0.00	
FRS109	On 07/12/2033	Spot Bond	2.62000	204.38198	2.62000	204.95914			0.00		0	0.00	
FRS110	On 31/01/2038	Spot Bond	2.60000	106.62206	2.60000	106.60483			0.00		0	0.00	
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.25141			0.00		0	0.00	
FRS112	On 07/12/2033	Spot Bond	2.65000	203.51089	2.65000	204.08638			0.00		0	0.00	
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.27494			0.00		0	0.00	
FRS114	On 31/01/2025	Spot Bond	2.48000	108.54981	2.48000	108.53264			0.00		0	0.00	
FRS115	On 31/03/2038	Spot Bond	2.69000	104.92888	2.69000	104.91168			0.00		0	0.00	
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.40993			0.00		0	0.00	
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	51.37800			0.00		0	725,000.00	
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.73421			0.00		0	0.00	
FRS119	On 31/01/2038	Spot Bond	2.79500	103.00874	2.79500	102.97723			0.00		0	0.00	
FRS120	On 07/12/2033	Spot Bond	2.77000	110.53526	2.77000	254.21211			0.00		0	0.00	
FRS36	On 07/12/2023	Spot Bond	2.73000	123.98448	2.73000	264.55371			0.00		0	0.00	
FRS37	On 07/12/2023	Spot Bond	2.23000	128.65627	2.23000	274.52589			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.95000	121.99398		2.95000	260.30489			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.56000	101.63274		2.56000	127.45682			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.05538			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.09000	131.51197		2.09000	127.47193			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.26561			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49544			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.92049			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.47000	105.89192		2.47000	105.87520			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	17.20491		104.97509	17.16091			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	21.00267		101.07593	20.95074			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	14.06786		100.44759	14.03327			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	19.55374		100.76967	21.37104			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	2.14000	115.63397		2.14000	115.61668			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	2.34000	97.15145		2.34000	109.94833			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.56079			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000	96.88194		2.37000	109.64323			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.47287			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000	126.76248		2.43000	342.70258			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.82334			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.45170			0.00	88,000,000	22,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.47007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.89000		101.00040		6.89000	100.98195			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.76000		100.50021		7.76000	100.47908			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.14000		101.00820		8.14000	100.98595			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.33000		111.07686		8.33000	111.05209			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.86500		103.60969		8.86500	103.58527			531,900,000,000.00	60,000,000	820,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.06500		102.61784		9.06500	102.59299			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.63500		89.64634		9.63500	89.62304			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69500		109.65495		9.69500	109.62658			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.02500		99.30145		10.02500	100.75456			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.39500		93.72741		10.39500	93.70160			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.32500		81.93851		10.32500	81.91597			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	99.91344			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.91012			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90878			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90540			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90004			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.89602			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.87866			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	100.51188			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.53450			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.53983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.55492			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.57760			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.59650			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.67951			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.60085			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.82871			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.12000	104.95250		9.12000	104.92692			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	100.74776			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.32207			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	101.01701			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.03886			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.08107			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.13344			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.20611			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	100.18968			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.47413			0.00	0	747,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.25851			0.00	0	200,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23370			0.00	0	15,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33083			0.00	0	99,700,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.12472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.58186			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.84429			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.42889			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.83056			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.79701			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.33064			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.56348			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03839			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.87973			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.94730			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.87021			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.70037			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19774			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47024	102.16357		7.47024	96.54489			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.25299			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47032	101.85107		8.47032	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.32400			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92053	101.92435		8.92053	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.41075			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	101.27943			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42416			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.47630			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.87346			0.00	0	600,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.15000	102.41459		9.15000	102.38969		3,660,000,000,000.00	400,000,000	400,000,000.00	
HWAY20	On 31/07/2020	Spot Bond	8.14500	108.64878		8.14500	108.62521		2,280,600,000,000.00	280,000,000	1,104,400,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.01000	130.77895		2.01000	279.05691			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	133.42146		2.03000	284.69537			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53500	98.69143		9.53500	98.66646		190,700,000,000.00	20,000,000	9,172,800,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.46000	99.31359		9.46000	99.28866			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	62.77013		100.00000	62.61807			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	96.40098		100.00000	96.15187			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.71156		100.00000	43.60566			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.31245		100.00000	22.25840			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.39984		100.00000	14.36495			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	65.03868		100.00000	64.88113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.73000	116.37903		1.73000	116.36297			17,300,000,000,000.00	10,000,000,000	95,842,100,000.00
I2038	On 31/01/2038	Spot Bond	1.87000	121.63978		1.87000	121.62253			4,501,090,000,000.00	2,407,000,000	06,395,916,600.00
I2046	On 31/03/2046	Spot Bond	1.87000	123.88502		1.87000	123.86742			0.00	0	48,414,073,800.00
I2050	On 31/12/2050	Spot Bond	1.93000	130.46006		1.93000	130.44135			0.00	0	44,604,820,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.55000	101.50081		7.55000	101.48055			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.59148			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.50597			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.25000	101.81235		8.25000	101.78962			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.02000	105.97888		8.02000	105.95586			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.07000	101.03379		8.07000	101.01208			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.82588			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.87360			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000	101.49948		1.46000	129.13281			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.16000	104.36311		2.16000	130.88236			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.74211			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.61957			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.14000	105.92952		8.14000	105.90642			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.43148			0.00	2,600,000,000	1,000,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53470			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.91927			0.00	400,000,000	200,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.74000	99.33982		8.74000	99.31661			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.76500	94.92624		8.76500	94.90411			0.00	0	102,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27624			0.00	0	500,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.22000	100.71155		8.22000	100.68938			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.23500	100.56415		9.23500	100.51658			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89267			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.91879			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.84365		7.90000	99.82262			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.52000	99.73638		8.52000	99.71377			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.01639			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.65991			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.79000	102.39235		7.79000	102.37109			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.48000	103.42871		8.48000	103.40538			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.62500	104.71825		9.62500	104.69149			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.49752			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.02848			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.94504			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.96551			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.98583			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00531		100.00000	0.00530			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15587			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.10597			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.84500	101.04165		8.84500	101.01776			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.07215		5.00000	102.05837			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.07215		5.00000	102.05837			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.65974		5.00000	100.64623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.07215		5.00000	102.05837			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.04378		4.00000	100.03283			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.99008		100.00000	33.83522			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.79833		100.00000	33.64434			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.79833		100.00000	33.64434			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		110.45104		9.20000	110.42390			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.73581			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.73581			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.69773			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.36606		100.00000	7.34802			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.59773			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.00000		100.05840		9.00000	100.03477			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.56384			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.30574		100.00000	9.28320			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		65.06182		100.00000	64.85869			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		75.41322		100.00000	75.25773			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		96.48381		100.00000	96.23320			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		94.75648		100.00000	94.51475			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		97.63780		100.00000	96.87500			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		89.90553		100.00000	89.22443			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		85.20105		100.00000	84.60937			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		95.97827		100.00000	95.22844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN470U	On 21/10/2014	Spot Bond	100.00000		91.70854	100.00000	91.47870				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		90.12346	100.00000	89.90148				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		88.59223	100.00000	88.37772				0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000		96.99321	6.20000	96.99321				0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000		99.91514	6.20000	99.79658				0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000		99.79658	6.20000	99.67830				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.67830	6.20000	99.56030				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.55324	6.30000	99.43364				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.43364	6.30000	99.31432				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.19530	6.30000	99.07655				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		99.06203	6.40000	98.94173				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.82172	6.40000	98.70200				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.58257	6.40000	98.46343				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.96150				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.21175		103.81246	11.21175	103.25675				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.21175		102.10060	11.21175	102.22108				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.88755				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.20233				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.89022				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.97968	6.50000	102.96168				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.87846				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	95.42198				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.04027				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.18507				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88324			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.27433			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.90922			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.90990			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.75965			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.64411			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.53888			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.53279			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	102.98685			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10128			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	102.02521			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.48830			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.07764			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.08642			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.35535			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.54959			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.11833			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.99863			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49274			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29771			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.31543			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.76000	103.87798		8.76000	103.85365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54169			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.58009			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.60572			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	101.07012			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.39500		102.93476		9.39500	102.90908			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.93317			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.62000		102.77402		8.62000	107.62814		5,206,480,000,000.00	604,000,000	604,000,000	1,361,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.43795			0.00	120,000,000	30,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.41886			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.88230			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.55958			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.88598			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.73000		103.81381		8.73000	103.78958			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.58834			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.21850			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.25000		97.11168		3.25000	124.44599			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		140.07595		3.65000	140.04932			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.75220			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.53431			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.44222			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.03402			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.73231			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000		95.94261		3.73000	96.76183			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000		95.86263		3.73000	103.03771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.14807			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.83328			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.36000	115.20093		10.36000	115.16932			0.00	0	100,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.43551			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.54679		3.75000	138.52009			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	94.27425		100.00000	94.03498			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	96.12404		100.00000	96.82134			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	92.57261		100.00000	91.89689			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	88.31152		100.00000	87.67618			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	84.02586		100.00000	83.45034			0.00	0	0.00
IWA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.09043			0.00	0	0.00
IWA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.50979			0.00	0	0.00
IWA441	On 09/10/2014	Spot Bond	6.20000	99.64456		6.20000	99.52663			0.00	0	0.00
IWA442	On 16/10/2014	Spot Bond	6.30000	99.51904		6.30000	99.39952			0.00	0	0.00
IWA449	On 04/12/2014	Spot Bond	6.40000	98.66785		6.40000	98.54850			0.00	0	0.00
IWA450	On 11/12/2014	Spot Bond	6.40000	98.54850		6.40000	98.42944			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.78030			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.61919			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.36502			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.42633			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.53233			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.57654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.32776			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29781			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30667			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.32439			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.24464			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18984			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.01306			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.96070			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.66026			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.41719			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.41303			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.57522			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24093			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.08083			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.90440			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.96368			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.60545			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.64862			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.64861			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.08000	108.65851		9.08000	102.37372			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	19.27094		100.00000	19.19848			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.04862		100.00000	11.99564			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.14114			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.26500	107.88739		9.26500	101.79942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.03326			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.68173			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		100.00000	49.05863		100.00000	44.84227		1,710,000,000,000,000.00	17,100,000,000	17,100,000,000.00	
IVF57U	On 12/02/2015	Spot Bond		100.00000	88.32435		100.00000	88.11603			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.02928			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	92.99117		100.00000	92.76043			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29334			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	35.07069		100.00000	34.98573			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.75455			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	85.01151		100.00000	84.81698			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	91.37579		100.00000	91.15293			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	78.40904		100.00000	78.25191			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	90.15446		100.00000	89.93774			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	81.42500		100.00000	66.40374			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.03980			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.04139			0.00	0	10,000,000,000.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.19790			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond		100.00000	75.00032		100.00000	75.00031			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36230			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.17151			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.64500	142.80097		8.64500	142.76813			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.13093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73476			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.97686			0.00	1,000,000,000	25,200,000,000.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35896			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	100.00000	15.69887		100.00000	15.62907		750,000,000,000,000.00	7,500,000,000	27,200,000,000.00	
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97477			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.72000	98.09550		8.72000	98.07275		6,577,496,000,000.00	754,300,000	3,796,100,000.00	
LGL03	On 03/04/2018	Spot Bond	8.87000	73.54154		8.87000	99.80795			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.33500	100.09713		9.33500	100.07231		373,400,000,000.00	40,000,000	67,200,000.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05740			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.05000	103.54076		10.05000	103.51303			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06282			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.54939			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.58531			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.62821			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.17445			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.61800			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.39322			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.78845			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.57092			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.25204			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.25411			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	81.11111		100.00000	80.93126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ28U	On 29/10/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		93.58974	100.00000	93.35038				0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		66.66667	100.00000	66.66667				0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000	0.00000	102.66345				0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000	0.00000	101.37711				0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.34640				0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.94906				0.00	400,000,000	200,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.47023				0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.73099				0.00	1,000,000,000	500,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.39189				0.00	1,000,000,000	500,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.64030				0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.67958				0.00	400,000,000	400,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.09280				0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.12054				0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.71679				0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.75417				0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.77201				0.00	360,000,000	360,000,000.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		88.30611	100.00000	88.09833				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.96130	100.00000	25.89841				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		63.38208	100.00000	63.22854				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.66000		105.20634	8.66000	105.18198				467,640,000,000.00	54,000,000	130,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.55000		105.10472	8.55000	105.08069				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.04132			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.03835			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.20912			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	103.08590			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000		0.00000	103.10806			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	103.21886			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.35937			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.42535			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.95500		105.06671		7.95500	105.04433			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.73000		104.02644		8.73000	104.00229			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.52000		104.54777		9.52000	104.52135			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.43500		103.02659		6.43500	103.00871			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.90943			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.90608			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.53500		102.76477		9.53500	102.73845			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.70000		100.81917		7.70000	100.79813			0.00	0	4,970,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.40088			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.88000		102.39372		8.88000	102.36943			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	54,000,000	27,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.39500		104.67691		9.39500	103.20495			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		13.68767		100.00000	13.65414			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75599			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.58000		102.30408		8.58000	102.28060			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.65000		103.01512		7.65000	102.99410			0.00	0	970,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond		8.52000	105.77915		8.52000	105.75517			8,387,088,000,000.00	984,400,000	1,074,400,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.62347		100.89771	6.60730			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.71080		100.61875	6.69446			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.67710			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.68153			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.73695			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.80131			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.64260		100.00000	0.64104			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.64260		100.00000	0.64104			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.99000	98.55704		8.99000	98.53350			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	99.86556		7.59000	99.84535			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.05500	102.08620		9.05500	102.06164			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.02259			0.00	0	10,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.84500	102.57835		8.84500	102.55422			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.57786			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.32500	102.49062		9.32500	102.46524			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.75131			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.04500	103.33872		9.04500	103.26341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.63253			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.81131			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24418			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.52422			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.90443			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52576			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.61083			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.25000		103.18974		7.25000	103.16945			145,000,000,000.00	20,000,000	680,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32664			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.56000		111.55082		8.56000	111.52499			342,400,000,000.00	40,000,000	460,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.82000		35.39394		10.82000	35.38398			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.45000		105.26080		7.45000	105.23976			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49929			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.27643			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.95000		101.84943		7.95000	106.50190			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.66398			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	101.02530			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.61554			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.54076			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35967			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.34504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	91.88777			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30676			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	101.11074			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.03339			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	88.19128			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.66489			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.71207			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.90171			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.90707			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.25407			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.91034			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.90334			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.90341			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.92003			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.88871			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.99000	102.30011		9.99000	103.91250			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.88940			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		10.02500	101.07890		10.02500	102.75773			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.88871			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.89991			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.93993			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.88761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.88625			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59000		101.85486		8.59000	101.83120			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.27212			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.21859			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.94000		104.70827		9.94000	107.91672			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	105.00633			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23544			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.97000		114.78637		11.97000	114.75011			39,098,808,000,000.00	3,266,400,000	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	109.38811			0.00	5,637,600,000	5,637,600,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.79882			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000		167.67493		2.24000	167.64943			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.58500		104.86243		8.58500	104.83848			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12994			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.21500		106.10538		9.21500	106.07913			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.52390			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.67068			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.49580			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.51341			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.50287			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.41500		106.09149		9.41500	107.36187			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.51347			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.52395			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.51693			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.61500		106.07780		9.61500	106.05042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53809			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.53098			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.53450			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.66404			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62139			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.54503			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond		8.42000	116.96710		8.42000	116.94075			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.13500	122.25400		9.13500	122.22433			0.00	0	2,200,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.13500	172.54774		2.13500	172.52198			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.71500	122.95576		9.71500	122.92390			0.00	0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.01346			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.94491			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.56992			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93126			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.20027			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.43462			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.47825			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.59077			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.44255		100.00000	16.40271			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	42.75832		100.00000	42.65474			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.40000	105.08281		7.40000	105.06195			0.00	0	4,003,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	23.61810		100.00000	23.56089			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PCF03	On 06/04/2015	Spot Bond	100.00000		66.27619		100.00000	66.11563			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72220			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.02785			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.29931			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.17379			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.74902			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97102			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.11894			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.55019			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.49500		103.75409		9.49500	103.67115			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.96527			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.99297			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.00543			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.03312			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.15210			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.17976			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04278			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.95000		103.66595		5.95000	103.66594			0.00	0	65,210,003,300.00
R009P	On 15/09/2014	Spot Bond	6.27000		96.96030		6.27000	96.96030			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.06500		41.06409		8.06500	41.05522			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
R158	On 15/09/2015	Spot Bond	6.55000		106.67987		6.55000	106.66087		3,977,237,508,115,000.00	07,211,833,300	86,336,766,500.00	
R158P	On 15/09/2015	Spot Bond	6.65000		93.71835		6.65000	93.70141			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.75000		112.49539		6.75000	112.47476		4,150,661,917,050,000.00	14,912,876,600	44,420,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.58000		87.90223		6.58000	87.88651			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.25000		119.67460		8.24500	119.69075		2,570,902,619,825,000.00	23,745,772,100	26,835,644,800.00	
R187P	On 21/12/2026	Spot Bond	7.98500		38.30172		7.98500	38.29353			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.90500		35.78031		7.90500	35.77274			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		284.56777		1.73000	284.95445		7,675,500,000,000.00	4,386,000,000	28,457,772,200.00	
R201	On 21/12/2014	Spot Bond	5.98000		102.79195		5.92000	102.79117		107,640,000,000,000.00	18,000,000,000	69,800,000,000.00	
R202	On 07/12/2033	Spot Bond	1.80000		230.72120		1.82000	230.01593		675,000,000,000.00	375,000,000	50,733,118,100.00	
R2023	On 28/02/2023	Spot Bond	7.93500		99.25514		7.92500	99.29415		2,663,346,866,343,000.00	35,645,477,800	58,159,384,100.00	
R203	On 15/09/2017	Spot Bond	7.03000		103.30795		7.02000	103.31536		3,486,989,601,918,000.00	96,015,590,600	85,475,597,000.00	
R2030	On 31/01/2030	Spot Bond	8.63500		95.70094		8.63500	95.67896		1,431,050,289,372,000.00	65,726,727,200	88,796,927,000.00	
R2032	On 31/03/2032	Spot Bond	8.75500		99.17562		8.75500	99.34170		1,697,988,475,000,000.00	93,945,000,000	57,395,000,000.00	
R2037	On 31/01/2037	Spot Bond	8.85500		97.68211		8.85500	97.65911		436,593,908,366,000.00	49,304,789,200	48,903,269,800.00	
R204	On 21/12/2018	Spot Bond	7.31500		104.39478		7.31000	104.39260		1,196,168,527,092,000.00	63,522,696,800	91,308,575,900.00	
R2044	On 31/01/2044	Spot Bond	8.92500		99.33665		8.92500	99.31307		665,805,000,000,000.00	74,600,000,000	98,100,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.92000		98.62363		8.92000	98.59985		1,252,596,755,184,000.00	40,425,645,200	01,952,900,000.00	
R207	On 15/01/2020	Spot Bond	7.54500		99.99136		7.53500	100.01412		4,484,373,529,578,000.00	94,350,368,400	49,917,025,500.00	
R208	On 31/03/2021	Spot Bond	7.70500		98.31890		7.69500	98.34771		4,554,403,744,932,500.00	91,097,176,500	91,681,105,600.00	
R209	On 31/03/2036	Spot Bond	8.76500		78.74681		8.78000	78.61170		2,194,332,355,119,500.00	50,351,666,300	73,135,308,400.00	
R210	On 31/03/2028	Spot Bond	1.76000		173.05971		1.75000	173.23280		17,848,160,000,000.00	10,141,000,000	35,765,721,500.00	
R211	On 31/01/2017	Spot Bond	0.76000		131.24065		0.76000	131.22597		45,600,000,000.00	60,000,000	80,237,973,300.00	
R212	On 31/01/2022	Spot Bond	1.61000		135.78291		1.59000	135.94599		16,252,950,000,000.00	10,095,000,000	77,236,608,400.00	
R213	On 28/02/2031	Spot Bond	8.63500		86.11988		8.64500	86.02186		3,146,824,695,250,500.00	64,426,716,300	33,522,013,700.00	
R214	On 28/02/2041	Spot Bond	8.86500		76.32888		8.86500	76.31059		3,016,239,930,328,500.00	40,241,390,900	25,405,854,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R226C	On 15/09/2014	Spot Bond		5.87000	97.14869		5.87000	97.14869			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.81000	96.78571		6.81000	96.76823			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.65000	93.71835		6.65000	93.70141			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.57000	90.80733		6.57000	90.79111			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.58000	87.90223		6.58000	87.88651			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.92500	98.49704		5.92500	98.48130			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.72000	95.12073		6.72000	95.10355			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.59000	92.17421		6.59000	92.15788			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.57000	89.26431		6.57000	89.24854			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.63000	86.31202		6.63000	86.29664			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.99500	82.73358		6.99500	82.71804			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.04500	79.81210		7.04500	79.79700			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.31500	76.34514		7.31500	76.33016			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.29500	73.71186		7.29500	73.69743			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.27500	71.18315		7.27500	71.16925			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.26500	68.71959		7.26500	68.70619			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.49500	65.46948		7.49500	65.45632			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.47500	63.18079		7.47500	63.16813			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.61500	60.35183		7.61500	60.33950			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.58500	58.26028		7.58500	58.24843			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.55500	56.25749		7.55500	56.24609			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.52500	54.33927		7.52500	54.32831			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.48500	52.54599		7.48500	52.53544			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.44500	50.83152		7.44500	50.82137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond		8.18500	45.71755		8.18500	45.70753			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.14500	44.09359		8.14500	44.08397			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.10500	42.54369		8.10500	42.53445			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.06500	41.06409		8.06500	41.05522			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.02500	39.65122		8.02500	39.64269			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.98500	38.30172		7.98500	38.29353			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.94500	37.01242		7.94500	37.00454			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.90500	35.78031		7.90500	35.77274			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65046			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55153			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.66078			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.49522			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	16.98313		100.00000	16.94199			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.83963		100.00000	9.81579			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	21.46117		100.00000	21.40861			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.92490			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.12635			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.61408			0.00	1,400,000,000	700,000,000.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86158			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.52151			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	101.24319			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96866			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.24579			0.00	0	150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.88715			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.16699			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.33903			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17336			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.41089			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.19423			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.84799			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	83.89088			0.00	0	950,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.83906			0.00	2,300,000,000	1,150,000,000.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	83.98102			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.62692			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.42885			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.02929			0.00	2,698,000,000	2,698,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	89.10295			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.58563		12.35000	103.55190			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.32130		100.00000	14.28659			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.40971			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29166			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.04374			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.75620			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86648			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.67721		100.00000	3.66821			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	16.02160		100.00000	15.98279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		36.90329	100.00000	36.81389				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.43222	100.00000	13.39968				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.57743	100.00000	23.52033				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.37897				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	78.92996				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.99500		108.83924	8.99500	108.81308				0.00	0	770,000,000.00
RW23	On 10/12/2023	Spot Bond	9.17500		104.62738	9.17500	104.60173				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.79500		88.53770	9.79500	106.15665				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.00141				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.95000		109.06290	7.95000	109.03979				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.52078				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.07000		104.45952	9.07000	104.43420				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.26789				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.38662				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	101.07843				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.23745				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.21531				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.20000		104.63160	7.20000	104.61148				0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.81000		102.45546	8.81000	102.43132				0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.01000		105.24544	8.01000	105.22260				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.29407	7.96000	105.27137				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.80000		105.44993	7.80000	105.42764				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.42000		99.62552	8.42000	99.60283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.94500	105.30867		7.94500	105.28600			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.11000	105.14828		8.11000	105.12518			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.03746			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.85557			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58348			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.07000	102.08519		8.07000	102.06324			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.67025			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90239			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.81919			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.84500	109.07943		8.84500	109.05364			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.89500	104.47312		9.89500	104.44570			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.74042			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.84811			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.71040			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.89774			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.41000	104.54936		8.41000	104.52596			1,345,600,000,000.00	160,000,000	1,940,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	13.79244		100.00000	13.76208			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.46500	104.86891		9.46500	104.84256			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.21208			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.97500	101.22354		8.97500	101.19926			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.94500	97.23094		8.94500	97.20782			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.01435			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.89500	129.35438		9.89500	101.77714			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	100.00000	8.76617		100.00000	8.75321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	100.00000		1.73159	100.00000	1.72903				0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.39500		98.82269	9.39500	98.79803				375,800,000,000.00	40,000,000	110,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.80000		108.21580	7.80000	108.19330				0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.26000		128.37003	2.26000	273.91490				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40500		102.87234	1.40500	129.29578				0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000	0.00000	106.38000				0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.28383				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.52087	100.00000	13.48776				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.94114	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		113.64056	2.03000	127.45873				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.97968	6.50000	102.96168				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.02242				0.00	4,000,000,000	2,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.62790				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.67731				0.00	220,000,000	130,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.05000		101.18984	9.05000	101.16537				181,000,000,000.00	20,000,000	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.86712				0.00	35,200,000	28,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.68293				0.00	400,000,000	200,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.89418				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.91141			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.43481		100.00000	14.39984			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.02181			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		58.12617		100.00000	57.94469			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.99980			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.52424		100.00000	25.46241			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		28.91030		100.00000	28.82004			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		21.72885		100.00000	21.66101			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.36000		102.25773		9.36000	102.18024			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.78397			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86061			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.00000		103.72552		8.00000	103.70342			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.91000		99.51690		8.91000	100.08549			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.37000		99.75512		8.37000	99.73253			0.00	0	2,662,500,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.54553			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.80116			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.54924			0.00	0	10,000,000,000.00
SPDA5	On 21/08/2024	Spot Bond	100.00000		8.38419		100.00000	0.03387			0.00	0	43,200,000,000.00
SPDA6	On 21/08/2024	Spot Bond	100.00000		8.61039		100.00000	0.03387			0.00	0	51,800,000,000.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.00345			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.12000		104.58521		8.12000	104.56247			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.30176			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.24634			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.24500		98.32720		9.24500	98.30293			924,500,000,000.00	100,000,000	1,658,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.35148			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.80743			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.14744			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.30300		90.85722		9.30300	90.83466			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.79500		93.14873		8.79500	93.12683			14,951,500,000,000.00	1,700,000,000	7,400,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.16500		102.48393		7.16500	102.46418			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.79500		94.80574		8.79500	94.78356			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97950			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.20000		100.19734		8.20000	100.17510			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000		108.13741		2.48000	108.53264			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.26000		101.00771		8.26000	100.98538			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.58866			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.84500		107.12629		9.84500	107.09817			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.29293			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000		100.00000		0.00000	99.98070			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.87500		77.18970		9.87500	77.16914			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.21113			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.89190			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.20884			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond	0.00000		100.00000		0.00000	99.42612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1138	On 02/02/2015	Spot Bond	0.00000	100.31512		0.00000	101.27261			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.93425			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91466			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.02062			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.77650			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.91438			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.83151			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.84505			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.54487			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.79339			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.70864			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.79341			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.67207			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.62044			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.56025			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.60288			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	98.56921			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.79434			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	100.00000	93.35038		100.00000	93.11224		1,500,000,000,000,000.00	15,000,000,000	5,000,000,000.00	
SY1167	On 16/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1169		On 22/10/2014	Spot Bond	100.00000	91.47870	100.00000	91.25000				0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.01000	104.97687	7.01000	104.95711				0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.85500	105.20687	8.85500	105.18196				0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	92.10689	100.00000	91.87833				0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	39.24457	100.00000	39.14949				0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.12704				0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80797				0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.29449				0.00	0	0.00
TFS121		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.48097				0.00	0	0.00
TFS122		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91283				0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90815				0.00	0	0.00
TFS125		On 23/10/2014	Spot Bond	0.00000	100.00000	0.00000	99.36875				0.00	0	0.00
TFS126		On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	98.86085				0.00	0	0.00
TFS127		On 04/12/2014	Spot Bond	0.00000	100.00000	0.00000	98.66662				0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.93713				0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	8.00000	102.39920	8.00000	102.37738				0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.19747				0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.23045				0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.30243	7.83000	101.28129				0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17933				0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22056				0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23957				0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.17933				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.22056			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.93923		7.16000	101.17292			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30131			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29472			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45274			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43137			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.07560			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.00206			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17768			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23045			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.45003		8.73000	101.37939			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17272			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.22056			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.78000		95.42733		8.78000	99.43909			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16283			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.22056			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30460			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.28649			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27989			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44946			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44288			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.38529			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.96118			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.96772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.93501			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.23501			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.71563		101.06155	6.69921			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.17272			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.29042			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.32107			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.38693			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.08213			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54361			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.21010			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22671			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.21010			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.22671			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.23501			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20014			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.22671			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31802			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.31802			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31802			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.45077			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.48394			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44247			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.10482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.14614			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.12961			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.45000	107.21299		7.45000	107.19157		91,611,160,000,000.00	12,296,800,000	7,408,400,000.00	
TL20	On 22/02/2020	Spot Bond		9.48500	89.07302		9.48500	89.02056			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.86000	106.99132		7.86000	106.96891		786,000,000,000.00	100,000,000	67,401,750,000.00	
TN20	On 17/09/2020	Spot Bond		9.09500	106.41458		9.09500	106.38843		2,658,672,228,000.00	292,322,400	16,039,164,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	0.80021		100.00000	0.79771			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.24500	113.39001		9.24500	113.36216			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond		9.58500	100.19162		9.58500	100.16614			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond		9.64500	97.56196		9.64500	97.53699		964,500,000,000.00	100,000,000	4,099,800,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.62193			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.59734			0.00	0	2,200,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.66916			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.68619			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.68790			0.00	0	5,000,000,000.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.77169			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.94530			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.67640			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51843			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37898			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.40847			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22667			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.31194			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.66860		10.00000	99.64104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.67683		9.75000	99.64995			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.68490		100.00000	9.65910			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.03974			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.04212			0.00	37,600,000	9,400,000.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.04343			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.04370			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.05105			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06715			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.56447		100.00000	13.50482			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.76252			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	99.08816			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	98.87801			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	97.90214			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.29751			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	96.39251			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.84937			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98290			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.64638			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.40957			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	99.50664			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.17558			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	95.46456			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	95.18995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.04852			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.50740			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	94.34987			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.03840			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	93.70534			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.42296			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.10594		100.00000	13.07419			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	84.58411		100.00000	84.21313			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.98965			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.97259			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.94148			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.92584			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.87301			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.58216			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.51048			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.47483			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	101.04847			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.53031			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.95504			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.47853			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.09500	108.17239		9.09500	108.14582			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	99.83425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.40119				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.79094				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.81683				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.81798				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.54150				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.58476				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14000	112.17633	7.14000	112.15494				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.25000	240.56476	1.25000	240.53467				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.87000	104.16329	6.87000	104.14417				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.52000	106.29197	7.52000	106.27065				0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.86500	107.12621	7.86500	107.10376				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16000	106.50734	8.16000	106.48419				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.23500	106.61879	8.23500	106.59541				0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.50000	95.11720	6.50000	95.10066				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.43000	93.36548	6.43000	93.34934				0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.93500	98.82692	5.93500	98.81105				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.50000	95.10066	6.50000	95.08413				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.25500	69.86193	7.25500	69.84840				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	47.05203	100.00000	46.96276				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.90523	100.00000	24.85798				0.00	0	0.00
Total for j-Bonds :										56,543,214,989,248,000.00	15,477,182,206	188 300 180 700.00
Grand Total:										56,543,222,464,027,100.00	15,477,770,305	188 303 426 244.00