



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: 12/09/2014

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		11.01080	11.01080		10.96880	10.96880		11.66	1,779,477,409.60	161,612	171,968.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.64	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.00	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.34	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	17.04	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.00050	0.00000	0.00060	0.00000	0.001	30.31	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.01260	0.00001	0.00660	0.00001	0.013	29.77	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.01500	0.00002	0.01050	0.00001	0.015	27.18	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	0.01790	0.00002	0.01640	0.00002	0.018	24.86	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	0.01830	0.00002	0.01730	0.00002	0.018	24.60	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	0.01860	0.00002	0.01830	0.00002	0.019	24.34	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	0.01950	0.00002	0.02040	0.00002	0.020	23.83	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	0.02040	0.00002	0.02280	0.00002	0.020	23.31	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	0.02300	0.00002	0.03050	0.00003	0.023	22.02	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	0.02850	0.00003	0.05060	0.00005	0.029	19.96	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	610.83030	0.61083	568.85800	0.56886	610.830	19.44	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	0.03030	0.00003	0.05800	0.00006	0.030	19.44	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	0.05300	0.00005	0.16560	0.00017	0.053	17.80	0.00	0	4,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	510.86920	0.51087		469.01530	0.46902		510.869	17.56	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	0.06920	0.00007		0.21530	0.00022		0.069	17.56	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	500.87920	0.50088		459.04540	0.45905		500.879	17.44	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	0.09050	0.00009		0.27970	0.00028		0.091	17.32	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	0.13550	0.00014		0.41350	0.00041		0.136	16.97	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	440.97750	0.44098		399.33610	0.39934		440.978	16.73	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	0.17750	0.00018		0.53610	0.00054		0.178	16.73	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	0.23250	0.00023		0.69420	0.00069		0.233	16.50	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	411.06620	0.41107		369.58950	0.36959		411.066	16.38	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	0.26620	0.00027		0.78950	0.00079		0.266	16.38	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	391.14900	0.39115		349.82010	0.34982		391.149	16.14	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	0.52380	0.00052		1.49350	0.00149		0.524	15.79	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	341.48640	0.34149		300.72070	0.30072		341.486	15.55	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	1.17650	0.00118		3.15390	0.00315		1.177	15.08	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	282.33790	0.28234		242.82470	0.24282		282.338	14.85	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	262.80740	0.26281		223.91920	0.22392		262.807	14.61	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	214.67330	0.21467		177.98960	0.17799		214.673	14.02	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	195.81480	0.19581		160.32610	0.16033		195.815	13.78	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	5.01480	0.00501		11.52610	0.01153		5.015	13.78	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	5.69920	0.00570		12.88530	0.01289		5.699	13.67	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	177.27090	0.17727		143.18680	0.14319		177.271	13.55	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	150.21540	0.15022		118.66320	0.11866		150.215	13.19	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	132.82070	0.13282		103.25080	0.10325		132.821	12.96	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	124.35600	0.12436		95.86460	0.09586		124.356	12.84	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	100.07350	0.10007		75.14320	0.07514		100.074	12.49	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	52.01140	0.05201		42.00330	0.04200		52.011	11.66	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	41.21140	0.04121		73.20330	0.07320		41.211	11.66	0.00	0	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	19.91700	0.01992		18.19010	0.01819		19.917	13.26	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	18.02770	0.01803		16.71640	0.01672		18.028	13.41	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	4.47130	0.00447		5.25050	0.00525		4.471	15.65	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	1.73560	0.00174		2.42300	0.00242		1.736	17.24	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	1.10920	0.00111		1.68270	0.00168		1.109	18.04	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.61180	0.00061		1.03660	0.00104		0.612	19.16	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.51980	0.00052		0.90780	0.00091		0.520	19.48	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.47970	0.00048		0.85010	0.00085		0.480	19.64	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.44300	0.00044		0.78990	0.00079		0.443	19.79	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.03190	0.00003		0.08680	0.00009		0.032	24.53	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.01220	0.00001		0.03890	0.00004		0.012	26.57	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	989.21220	0.98921		1,031.23890	1.03124		989.212	26.57	392,717.24	397	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.00600	0.00001		0.02050	0.00002		0.006	31.55	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.00580	0.00001		0.01840	0.00002		0.006	33.25	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.00570	0.00001		0.01750	0.00002		0.006	34.11	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.00560	0.00001		0.01650	0.00002		0.006	35.17	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.00560	0.00001		0.01290	0.00001		0.006	41.76	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			11.01430	11.01430		10.97070	10.97070			12.44	0.00	0	0.00
\$ / R	On 19/09/2014	Any day expiry	10.69	Call	331.37840	0.33138		292.27680	0.29228		331.378	14.76	0.00	0	12,000.00
\$ / R	On 19/09/2014	Any day expiry	10.77	Put	13.42670	0.01343		20.79820	0.02080		13.427	14.16	0.00	0	5,000.00
\$ / R	On 22/09/2014	Any day expiry			11.01950	11.01950		10.97580	10.97580			11.37	0.00	0	0.00

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 25/09/2014	Any day expiry		11.02480	11.02480	10.98110	10.98110		11.07	0.00	0	0.00
\$ / R	10.94	Call	Any day expiry	142.67040	0.14267	120.89250	0.12089	142.670	11.40	0.00	0	5,000.00	
\$ / R		On 26/09/2014	Any day expiry	11.02660	11.02660	10.98280	10.98280		10.52	0.00	0	1,500.00	
\$ / R	10.80	Put	Any day expiry	22.07230	0.02207	33.06490	0.03306	22.072	11.20	0.00	0	500.00	
\$ / R	13.10	Call	Any day expiry	0.03960	0.00004	0.04790	0.00005	0.040	25.37	0.00	0	500.00	
\$ / R		On 29/09/2014	Any day expiry	11.03190	11.03190	10.98810	10.98810		10.88	0.00	0	0.00	
\$ / R	8.30	Put	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	19.77	0.00	0	5,000.00	
\$ / R	10.96	Call	Any day expiry	145.39690	0.14540	121.92500	0.12193	145.397	11.15	0.00	0	5,000.00	
\$ / R		On 30/09/2014	Any day expiry	11.03360	11.03360	10.98980	10.98980		10.86	0.00	0	1,748.00	
\$ / R		On 08/10/2014	Any day expiry	11.04780	11.04780	11.00380	11.00380		10.53	0.00	0	0.00	
\$ / R	10.74	Call	Any day expiry	334.32110	0.33432	298.84270	0.29884	334.321	10.71	0.00	0	250.00	
\$ / R		On 29/10/2014	Any day expiry	11.08540	11.08540	11.04120	11.04120		10.60	0.00	0	668.00	
\$ / R	8.30	Put	Any day expiry	0.00830	0.00001	0.00880	0.00001	0.008	20.74	0.00	0	5,000.00	
\$ / R	10.80	Put	Any day expiry	53.02700	0.05303	66.90250	0.06690	53.027	9.95	0.00	0	500.00	
\$ / R	11.25	Call	Any day expiry	111.11990	0.11112	102.91570	0.10292	111.120	11.37	0.00	0	5,000.00	
\$ / R	13.33	Call	Any day expiry	0.48520	0.00049	0.56060	0.00056	0.485	17.96	0.00	0	500.00	
\$ / R		On 04/11/2014	Any day expiry	11.09630	11.09630	11.05190	11.05190		10.57	0.00	0	0.00	
\$ / R	10.16	Put	Any day expiry	4.77300	0.00477	5.25060	0.00525	4.773	11.91	0.00	0	3,882.00	
\$ / R	11.91	Call	Any day expiry	30.50600	0.03051	30.07960	0.03008	30.506	14.55	0.00	0	3,882.00	
\$ / R		On 05/11/2014	Any day expiry	11.09810	11.09810	11.05370	11.05370		10.59	0.00	0	0.00	
\$ / R	10.75	Call	Any day expiry	395.19500	0.39520	362.71470	0.36271	395.195	9.92	0.00	0	10,000.00	
\$ / R	11.20	Call	Any day expiry	142.85790	0.14286	132.19240	0.13219	142.858	11.08	0.00	0	10,000.00	
\$ / R		On 12/11/2014	Any day expiry	11.11070	11.11070	11.06630	11.06630		10.55	0.00	0	711.00	
\$ / R		On 25/11/2014	Any day expiry	11.13490	11.13490	11.09040	11.09040		10.78	0.00	0	0.00	
\$ / R	10.80	Put	Any day expiry	75.53420	0.07553	89.74770	0.08975	75.534	10.15	0.00	0	500.00	
\$ / R	13.61	Call	Any day expiry	3.76980	0.00377	3.79010	0.00379	3.770	19.28	0.00	0	500.00	
\$ / R		On 28/11/2014	Any day expiry	11.14060	11.14060	11.09610	11.09610		10.81	0.00	0	0.00	
\$ / R	8.30	Put	Any day expiry	0.07520	0.00008	0.08060	0.00008	0.075	18.91	0.00	0	5,000.00	
\$ / R	11.25	Call	Any day expiry	180.03180	0.18003	168.39590	0.16840	180.032	11.24	0.00	0	5,000.00	
\$ / R		On 10/12/2014	Any day expiry	11.16330	11.16330	11.11880	11.11880		10.81	0.00	0	1,800.00	
\$ / R		On 11/12/2014	Any day expiry	11.16520	11.16520	11.12070	11.12070		10.80	0.00	0	4,000.00	
\$ / R		On 12/12/2014	Foreign Exchange Future	11.16700	11.16700	11.12260	11.12260		10.81	2,695,825,470.00	241,410	845,746.00	
\$ / R	9.09	Put	Foreign Exchange Future	1.13940	0.00114	1.20560	0.00121	1.139	15.81	0.00	0	1,402.00	
\$ / R	9.44	Put	Foreign Exchange Future	2.12550	0.00213	2.24660	0.00225	2.126	14.16	0.00	0	11,976.00	
\$ / R	9.78	Put	Foreign Exchange Future	4.07910	0.00408	4.32010	0.00432	4.079	12.56	0.00	0	41,000.00	
\$ / R	9.88	Put	Foreign Exchange Future	4.99710	0.00500	5.29960	0.00530	4.997	12.09	0.00	0	79,241.00	
\$ / R	10.00	Put	Foreign Exchange Future	6.42640	0.00643	6.83060	0.00683	6.426	11.53	0.00	0	38,500.00	
\$ / R	10.10	Call	Foreign Exchange Future	1,075.44700	1.07545	1,032.16640	1.03217	1,075.447	11.17	0.00	0	1,260.00	
\$ / R	10.10	Put	Foreign Exchange Future	8.44700	0.00845	9.56640	0.00957	8.447	11.17	0.00	0	6,581.00	
\$ / R	10.30	Call	Foreign Exchange Future	883.14830	0.88315	841.02620	0.84103	883.148	10.68	0.00	0	1,130.00	
\$ / R	10.34	Put	Foreign Exchange Future	18.33420	0.01833	20.94030	0.02094	18.334	10.58	0.00	0	2,490.00	
\$ / R	10.35	Put	Foreign Exchange Future	18.92220	0.01892	21.61650	0.02162	18.922	10.55	0.00	0	5,000.00	
\$ / R	10.36	Put	Foreign Exchange Future	19.52780	0.01953	22.31370	0.02231	19.528	10.53	0.00	0	2,490.00	
\$ / R	10.38	Put	Foreign Exchange Future	20.79490	0.02079	23.77010	0.02377	20.795	10.48	0.00	0	500.00	
\$ / R	10.40	Put	Foreign Exchange Future	22.13860	0.02214	25.31410	0.02531	22.139	10.43	0.00	0	7,300.00	
\$ / R	10.44	Put	Foreign Exchange Future	25.07260	0.02507	28.68310	0.02868	25.073	10.33	0.00	0	2,491.00	
\$ / R	10.45	Put	Foreign Exchange Future	25.86010	0.02586	29.58800	0.02959	25.860	10.31	0.00	0	5,000.00	
\$ / R	10.49	Put	Foreign Exchange Future	29.24790	0.02925	33.47310	0.03347	29.248	10.21	0.00	0	3,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	30.15620	0.03016	34.51400	0.03451	30.156	10.18	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	32.05270	0.03205	36.68610	0.03669	32.053	10.13	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	35.10360	0.03510	40.17830	0.04018	35.104	10.06	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	40.78760	0.04079	49.35910	0.04936	40.788	9.93	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	46.18670	0.04619	55.56170	0.05556	46.187	9.98	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	60.81060	0.06081	72.13800	0.07214	60.811	10.09	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	504.97860	0.50498	472.78500	0.47279	504.979	10.14	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	497.49100	0.49749	465.59650	0.46560	497.491	10.16	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	468.18480	0.46818	437.50740	0.43751	468.185	10.22	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	453.92340	0.45392	423.86350	0.42386	453.923	10.25	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	89.89030	0.08989	104.54530	0.10455	89.890	10.27	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	92.92570	0.09293	107.89350	0.10789	92.926	10.28	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	412.74150	0.41274	384.57650	0.38458	412.742	10.35	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	386.65330	0.38665	359.77020	0.35977	386.653	10.41	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	130.81540	0.13082	149.29960	0.14930	130.815	10.46	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	138.60740	0.13861	157.73670	0.15774	138.607	10.49	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	326.31070	0.32631	302.65110	0.30265	326.311	10.57	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	159.31070	0.15931	180.05110	0.18005	159.311	10.57	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	293.46660	0.29347	271.71610	0.27172	293.467	10.67	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	288.23710	0.28824	266.79950	0.26680	288.237	10.68	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	205.96090	0.20596	229.85820	0.22986	205.961	10.73	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	248.86850	0.24887	232.83440	0.23283	248.868	10.81	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	262.28200	0.26228	292.20620	0.29221	262.282	11.02	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	182.58200	0.18258	171.90790	0.17191	182.582	11.60	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	165.81820	0.16582	156.52770	0.15653	165.818	11.85	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	141.56840	0.14157	134.27860	0.13428	141.568	12.26	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	474.56840	0.47457	511.67860	0.51168	474.568	12.26	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	119.46600	0.11947	113.98420	0.11398	119.466	12.72	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	115.89650	0.11590	110.70280	0.11070	115.896	12.80	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	114.15920	0.11416	109.10540	0.10911	114.159	12.84	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	97.10930	0.09711	93.51720	0.09352	97.109	13.31	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	83.24990	0.08325	80.68830	0.08069	83.250	13.78	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	73.74300	0.07374	71.86210	0.07186	73.743	14.17	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	69.06920	0.06907	67.51130	0.06751	69.069	14.39	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	902.06920	0.90207	944.91130	0.94491	902.069	14.39	716,242.94	794	397.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	68.18190	0.06818	66.68360	0.06668	68.182	14.43	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	60.83620	0.06084	59.82800	0.05983	60.836	14.82	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	48.12480	0.04812	47.42850	0.04743	48.125	15.60	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	47.48080	0.04748	46.82510	0.04683	47.481	15.64	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	20.37700	0.02038	21.13500	0.02114	20.377	18.03	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.12120	0.01912	19.92030	0.01992	19.121	18.23	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	15.93000	0.01593	16.81500	0.01682	15.930	18.85	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	15.62150	0.01562	16.51330	0.01651	15.622	18.91	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.27620	0.00028	0.25410	0.00025	0.276	18.18	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.17270	11.17270	11.12830	11.12830		10.80	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	88.30670	0.08831	102.07540	0.10208	88.307	10.24	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	5.64060	0.00564	5.69200	0.00569	5.641	18.84	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.18870	11.18870	11.14430	11.14430		11.02	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.30140	0.00030	0.34320	0.00034	0.301	18.52	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	254.52730	0.25453	238.26560	0.23827	254.527	11.02	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.26180	11.26180	11.21670	11.21670		11.27	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	0.93470	0.00093	0.93080	0.00093	0.935	17.99	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	109.20940	0.10921	120.25770	0.12026	109.209	10.42	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	339.79540	0.33980	315.79990	0.31580	339.795	11.18	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	31.18820	0.03119	32.79110	0.03279	31.188	22.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.31860	11.31860	11.27300	11.27300		11.42	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	117.54270	0.11754	126.95270	0.12695	117.543	10.43	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	49.35070	0.04935	50.47660	0.05048	49.351	23.30	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.32060	11.32060	11.27510	11.27510		11.41	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.59170	0.00159	1.55030	0.00155	1.592	17.53	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	429.17570	0.42918	400.90900	0.40091	429.176	11.12	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.35720	11.35720	11.31120	11.31120		11.56	113,969,502.00	10,035	72,145.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	29.04280	0.02904	29.05020	0.02905	29.043	11.42	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	44.38050	0.04438	46.24740	0.04625	44.381	10.93	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	67.28130	0.06728	69.86000	0.06986	67.281	10.72	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	109.68440	0.10968	113.65730	0.11366	109.684	10.44	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	118.51600	0.11852	126.33550	0.12634	118.516	10.39	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	154.70950	0.15471	165.52220	0.16552	154.710	10.60	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	357.64010	0.35764	335.53420	0.33553	357.640	11.72	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	202.70160	0.20270	191.72260	0.19172	202.702	13.68	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	123.93920	0.12394	118.48270	0.11848	123.939	15.63	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	90.61880	0.09062	87.49640	0.08750	90.619	16.94	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.84890	0.06185	62.48090	0.06248	61.849	21.46	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.37970	11.37970	11.33380	11.33380		11.76	0.00	0	1,365.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	127.25860	0.12726	132.35510	0.13236	127.259	10.54	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	63.49760	0.06350	63.44750	0.06345	63.498	23.89	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.44540	11.44540	11.39920	11.39920		11.93	0.00	0	1,372.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	137.46730	0.13747	143.51790	0.14352	137.467	10.70	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	72.23020	0.07223	68.01120	0.06801	72.230	23.68	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.50490	11.50490	11.45860	11.45860		12.07	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	144.90440	0.14490	151.99640	0.15200	144.904	10.80	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	73.82410	0.07382	72.63670	0.07264	73.824	23.35	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.53770	11.53770	11.49130	11.49130		12.19	0.00	0	19,498.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	130.96440	0.13096	139.15860	0.13916	130.964	10.83	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	135.58680	0.13559	144.03380	0.14403	135.587	10.83	0.00	0	20,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	241.82420	0.24182	255.87710	0.25588	241.824	11.10	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	250.65560	0.25066	265.15130	0.26515	250.656	11.14	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	184.84690	0.18485	179.83810	0.17984	184.847	16.10	0.00	0	20,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	164.00710	0.16401	160.12490	0.16012	164.007	16.65	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.56690	11.56690	11.52040	11.52040		12.24	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	152.29300	0.15229	160.71250	0.16071	152.293	10.92	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	73.44880	0.07345	72.21260	0.07221	73.449	23.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.63630	11.63630	11.58930	11.58930		12.56	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	162.58030	0.16258	168.72280	0.16872	162.580	11.14	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	85.11910	0.08512	84.84320	0.08484	85.119	23.20	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.69730	11.69730	11.64980	11.64980		12.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	169.70630	0.16971			174.97330	0.17497	169.706	11.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	86.80310	0.08680			83.97630	0.08398	86.803	23.10	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.73520	11.73520			11.68730	11.68730		12.82	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	120.00110	0.12000			121.75780	0.12176	120.001	11.32	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,261.45240	1.26145		1,217.39360	1.21739		1,261.452	11.27	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	513.83600	0.51384		491.45220	0.49145		513.836	13.44	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	300.54620	0.30055		288.09680	0.28810		300.546	16.02	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.76340	11.76340		11.71540	11.71540			12.86	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	176.72770	0.17673		181.55120	0.18155		176.728	11.39	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	94.03360	0.09403		87.04800	0.08705		94.034	23.07	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.82350	11.82350		11.77530	11.77530			13.04	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	184.97640	0.18498		188.87800	0.18888		184.976	11.55	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	100.53980	0.10054		97.98110	0.09798		100.540	22.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.87950	11.87950		11.83130	11.83130			13.29	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	189.39270	0.18939		193.41230	0.19341		189.393	11.61	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	90.84710	0.09085		88.77080	0.08877		90.847	22.52	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.91150	11.91150		11.86330	11.86330			13.21	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,163.03510	1.16304		1,120.06620	1.12007		1,163.035	11.78	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.93160	11.93160		11.88320	11.88320			13.41	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	192.83670	0.19284		196.28140	0.19628		192.837	11.65	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.14010	0.08714		80.44640	0.08045		87.140	22.47	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			11.01080	11.01080		10.96880	10.96880			11.66	594,583.20	54	1,032.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.16700	11.16700		11.12260	11.12260			10.81	1,429,376.00	128	947.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	51,252.72810	0.51253		48,003.86800	0.48004		51,252.728	10.12	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.35720	11.35720		11.31120	11.31120			11.56	0.00	0	20.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.53770	11.53770		11.49130	11.49130			12.19	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.86720	17.86720		17.80060	17.80060			16.12	261,218,464.00	14,620	61,703.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.03490	0.00003		0.00000	0.00000		0.035	25.83	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	1.47680	0.00148		1.32570	0.00133		1.477	19.07	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	4.61020	0.00461		4.43720	0.00444		4.610	18.39	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	24.77210	0.02477		27.08060	0.02708		24.772	17.25	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	33.39760	0.03340		37.35640	0.03736		33.398	17.03	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.37690	0.00038		0.11200	0.00011		0.377	24.89	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.04270	0.00004		0.03300	0.00003		0.043	27.49	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.03510	0.00004		0.03000	0.00003		0.035	27.74	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.01450	0.00001		0.00730	0.00001		0.015	29.33	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.10760	18.10760		18.03740	18.03740			11.07	258,087,622.80	14,253	48,498.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	131.11050	0.13111		155.34900	0.15535		131.110	10.47	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	656.30070	0.65630		714.28630	0.71429		656.301	11.85	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	124.85220	0.12485		120.89940	0.12090		124.852	13.09	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	104.88900	0.10489		101.99900	0.10200		104.889	13.29	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.23760	18.23760		18.16660	18.16660			11.36	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	488.68010	0.48868		528.92490	0.52892		488.680	11.33	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	664.27610	0.66428		712.35720	0.71236		664.276	11.82	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	753.92620	0.75393		804.72690	0.80473		753.926	12.05	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	52.54610	0.05255		50.14920	0.05015		52.546	15.65	0.00	0	9,605.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 23/01/2015	Any day expiry	21.70	Call	32.21320	0.03221	30.73770	0.03074	32.213	16.48	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	31.75650	0.03176	30.30130	0.03030	31.757	16.51	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.39750	18.39750	18.32490	18.32490		11.52	0.00	0	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	408.35680	0.40836	385.39070	0.38539	408.357	12.56	0.00	0	570.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.66890	18.66890	18.59570	18.59570		11.35	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10257	0.10257	0.10267	0.10267		14.17	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10409	0.10409	0.10419	0.10419		10.53	0.00	0	12,884.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10600	0.10600	0.10609	0.10609		11.81	0.00	0	25.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.24080	14.24080	14.19590	14.19590		6.04	167,158,510.40	11,738	45,871.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	0.00000	0.00000	0.05410	0.00005	0.000	7.16	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	0.00000	0.00000	2.25520	0.00226	0.000	6.68	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	0.04150	0.00004	11.17380	0.01117	0.042	6.44	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	97.18990	0.09719	157.11240	0.15711	97.190	7.06	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.00800	0.00001	0.01050	0.00001	0.008	28.84	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.00330	0.00000	0.00790	0.00001	0.003	37.68	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.45300	14.45300	14.40540	14.40540		10.50	439,154,405.00	30,385	49,964.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	28.30090	0.02830	30.22460	0.03022	28.301	10.07	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	53.92230	0.05392	59.01130	0.05901	53.922	9.81	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	110.74140	0.11074	120.94460	0.12094	110.741	10.04	0.00	0	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	99.84580	0.09985	91.93810	0.09194	99.846	12.85	0.00	0	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	90.71560	0.09072	83.57850	0.08358	90.716	13.09	0.00	0	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	32.91060	0.03291	30.38930	0.03039	32.911	15.73	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.71210	14.71210	14.66310	14.66310		11.12	4,413,630.00	300	18,557.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	109.35250	0.10935	114.02010	0.11402	109.353	10.27	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	153.19610	0.15320	163.25480	0.16325	153.196	10.20	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	159.29880	0.15930	169.63430	0.16963	159.299	10.23	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	366.52100	0.36652	344.44360	0.34444	366.521	11.79	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	351.79730	0.35180	330.39030	0.33039	351.797	11.90	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	292.23390	0.29223	273.68820	0.27369	292.234	12.41	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	285.37100	0.28537	267.16910	0.26717	285.371	12.48	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.96270	14.96270	14.91370	14.91370		11.70	0.00	0	350.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			512.51600	512.51600	514.30200	514.30200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			520.61300	520.61300	522.42900	522.42900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			529.50400	529.50400	531.37100	531.37100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			436.47000	436.47000	437.40000	437.40000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			443.36600	443.36600	444.31200	444.31200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			513.98800	513.98800	515.51200	515.51200			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			522.10800	522.10800	523.65900	523.65900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			467.26500	467.26500	468.58900	468.58900			228,959,850.00	49	584.00
ALBI	On 05/02/2015	Index Future			474.64700	474.64700	475.99300	475.99300			0.00	0	65.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 07/05/2015	Index Future			482.75300		482.75300		484.14000	484.14000			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.95920		9.95920		9.99120	9.99120		9.62	10,955,120.00	1,100	12,821.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.03830		10.03830		10.06930	10.06930		8.83	0.00	0	10,149.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	23.46300		0.02346		21.57580	0.02158	23.463	9.64	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	83.59310		0.08359		76.38250	0.07638	83.593	9.01	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	170.85600		0.17086		188.04060	0.18804	170.856	8.83	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	24.82060		0.02482		30.06080	0.03006	24.821	10.54	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	21.14460		0.02114		26.03180	0.02603	21.145	10.62	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.14120		10.14120		10.17160	10.17160		10.76	10,141,200.00	1,000	4,485.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.24030		10.24030		10.27090	10.27090		11.23	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.94270		9.94270		9.95770	9.95770		10.04	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.06320		10.06320		10.07720	10.07720		9.87	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.21120		10.21120		10.22500	10.22500		10.27	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			45.89900		45.89900		-41.89180	-41.89180			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			932.62540		932.62540		893.17430	893.17430			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,029.43140		1,029.43140		989.23620	989.23620			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			129.92500		129.92500		-144.87340	-144.87340			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			851.47410		851.47410		812.23600	812.23600			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			53.83090		53.83090		39.89940	39.89940			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.77380		11.77380		11.73340	11.73340		10.96	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.95180		11.95180		11.90890	11.90890		10.92	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.17380		12.17380		12.13000	12.13000		11.61	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.79330		1.79330		1.78730	1.78730		11.01	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.80700		1.80700		1.80050	1.80050		9.89	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.82700		1.82700		1.82020	1.82020		11.36	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			124.06357		124.06357		124.06612	124.06612			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			126.03893		126.03893		126.04204	126.04204			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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	9.64795		82.67028		9.60824	82.96384			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.74049		83.97633		9.69945	84.27484			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.81819		81.62153		9.77544	81.92820			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	465.84000		465.84000		467.11300	467.11300			0.00	0	400.00
GOVI	On 05/02/2015	GOVI	473.19900		473.19900		474.49500	474.49500			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	481.28100		481.28100		482.61600	482.61600			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.43033		117.43033		117.54319	117.54319			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.14325		118.14325		118.25828	118.25828			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	122.73810		122.73810		123.19088	123.19088			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.39096		123.39096		123.85153	123.85153			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	123.65938		123.65938		123.66214	123.66214			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.62828		125.62828		125.63161	125.63161			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	131.63795		131.63795		132.29087	132.29087			19,745,692.50	150	2,640.00
I2050	On 05/02/2015	Bond Future	132.28578		132.28578		132.94977	132.94977			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		219.70500	219.70500			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future	222.88900		222.88900		223.20400	223.20400			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.72200		226.72200		227.05000	227.05000			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.34400		594.34400		595.18100	595.18100			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.78000		603.78000		604.63200	604.63200			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	144.84077		144.84077		144.91693	144.91693			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/10/2014		Jibar Tradeable Future	6.20000	93.80000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.27000	93.73000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.36000	93.64000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.43000	93.57000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.51000	93.49000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.56000	93.44000		6.56000	93.44000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.80000	93.20000		6.80000	93.20000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.94000	93.06000		6.94000	93.06000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.26000	92.74000		7.26000	92.74000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.40000	92.60000		7.40000	92.60000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.29330	1.29330		1.29420	1.29420			64,665.00	50	0.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.29430	1.29430		1.29510	1.29510			64,715.00	50	130.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.29540	1.29540		1.29630	1.29630			0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014		Bond Future	8.28928	120.77966		8.24409	121.16051		8.21	0.00	0	48,645.00
R186	On 06/11/2014	7.70	Call	162.66000	0.16266		208.35000	0.20835	162.660	8.00	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	263.18000	0.26318		329.04000	0.32904	263.180	8.04	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	604.19000	0.60419		723.65000	0.72365	604.190	8.11	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	1,585.31000	1.58531		1,803.01000	1.80301	1,585.310	8.24	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	1,495.22000	1.49522		1,332.07000	1.33207	1,495.220	8.24	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	967.61000	0.96761		850.58000	0.85058	967.610	8.31	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	827.18000	0.82718		723.94000	0.72394	827.180	8.34	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	750.83000	0.75083		655.41000	0.65541	750.830	8.36	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	57.27000	0.05727		47.65000	0.04765	57.270	8.69	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.35572	117.39192		8.30882	117.77921		8.78	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	828.64000	0.82864		756.77000	0.75677	828.640	9.12	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.40753	119.39934		8.35836	119.79763		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	287.56832	287.56832		288.43896	288.43896			0.00	0	939.00
R197	On 05/02/2015		Bond Future	286.13060	286.13060		287.01602	287.01602			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201/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		232.12591	232.12591	232.13161	232.13161			0.00	0	47,402.00
R202	On 05/02/2015		Bond Future		232.62621	232.62621	232.63257	232.63257			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		7.97140	100.19748	7.92096	100.49768		6.81	0.00	0	9,834.00
R2023	On 05/02/2015		Bond Future		8.04133	101.78048	7.98863	102.08573		6.90	0.00	0	0.00
R2023	On 07/05/2015		Bond Future		8.08770	99.59297	8.03206	99.90720		7.35	0.00	0	0.00
R2023	On 06/08/2015		Bond Future		8.09825	101.52865	8.04059	101.84647		7.27	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put		992.66000	0.99266	926.47000	0.92647	992.660	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		7.07755	104.25529	7.02029	104.40335		2.38	16,680,846.40	160	14,449.00
R203	On 06/11/2014	6.84	Call		150.69000	0.15069	196.36000	0.19636	150.690	2.36	0.00	0	45.00
R203	On 06/11/2014	6.98	Call		271.31000	0.27131	338.21000	0.33821	271.310	2.38	0.00	0	14.00
R203	On 05/02/2015		Bond Future		7.15850	105.90238	7.09484	106.05313		2.33	0.00	0	0.00
R203	On 05/02/2015	7.69	Call		1,452.94000	1.45294	1,574.31000	1.57431	1,452.940	2.43	0.00	0	55.00
R203	On 07/05/2015		Bond Future		7.18522	103.54310	7.11230	103.70029		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
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		8.67803	96.54939	8.63805	96.87092			0.00	0	4,192.00
R2030	On 05/02/2015		Bond Future		8.74431	94.06790	8.70302	94.39479			0.00	0	0.00
R2030	On 07/05/2015		Bond Future		8.80018	95.67723	8.75713	96.01326			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		8.89609	98.54753	8.85613	98.92139			0.00	0	6,708.00
R2037	On 05/02/2015		Bond Future		8.95968	95.84724	8.91851	96.22732			0.00	0	3,280.00
R2037	On 07/05/2015		Bond Future		9.01391	97.48710	8.97116	97.87727			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		7.36154	105.34232	7.29984	105.56105		3.44	0.00	0	12,681.00
R204	On 06/11/2014	7.99	Put		42.41000	0.04241	31.38000	0.03138	42.410	3.61	0.00	0	1,270.00
R204	On 05/02/2015		Bond Future		7.43519	102.97161	7.36869	103.19416		3.56	0.00	0	0.00
R204	On 07/05/2015		Bond Future		7.47839	104.73216	7.40531	104.96238		3.56	0.00	0	0.00
R204	On 06/08/2015		Bond Future		7.45125	102.72585	7.37279	102.95794		3.45	0.00	0	0.00
R204	On 06/08/2015	8.41	Put		425.80000	0.42580	381.00000	0.38100	425.800	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

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 06/11/2014	Bond Future			8.96456	100.21654		8.93476	100.51839			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			9.02584	97.41739		8.99515	97.72434			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.07822	99.08419		9.04630	99.40006			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.96032	99.49689		8.92545	99.85908			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			9.02305	101.06882		8.98713	101.43710			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			9.07140	98.36254		9.03413	98.74090			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			7.58321	100.92399		7.52713	101.15888		4.50	0.00	0	35,242.00
R207	On 05/02/2015	Bond Future			7.65452	98.87731		7.59491	99.11627		4.63	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.70515	100.56821		7.64075	100.81497		4.71	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,590.57000	1.59057	1,724.62000	1.72462		1,590.570	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			7.74192	95.84397		7.68613	96.11301		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	40.99000	0.04099	31.75000	0.03175		40.990	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.81122	97.35836		7.75250	97.63200		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.85807	95.62088		7.79547	95.90278		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.86070	97.48011		7.79526	97.76506		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	677.41000	0.67741	621.76000	0.62176		677.410	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			8.81897	76.18014		8.77902	76.48914		12.81	0.00	0	25,955.00
R209	On 06/11/2014	Bond Future	8.50	Call	580.58000	0.58058	677.43000	0.67743		580.580	12.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,264.02000	1.26402	1,423.01000	1.42301	1,264.020		12.81	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,070.13000	2.07013	2,277.35000	2.27735	2,070.130		12.95	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,304.72000	2.30472	2,522.77000	2.52277	2,304.720		12.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,551.18000	2.55118	2,779.43000	2.77943	2,551.180		13.03	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	424.30000	0.42430	377.13000	0.37713	424.300		13.17	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	171.90000	0.17190	150.86000	0.15086	171.900		13.35	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	125.64000	0.12564	109.87000	0.10987	125.640		13.41	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	23.71000	0.02371	20.42000	0.02042	23.710		13.53	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	18.36000	0.01836	15.78000	0.01578	18.360		13.53	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	14.13000	0.01413	12.12000	0.01212	14.130		13.53	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.87875	77.38389		8.83766	77.69804		13.24	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.92696	75.55713		8.88438	75.87950		14.16	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.95455	77.02692		8.91110	77.35371		13.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/08/2015	Bond Future	9.90	Put	1,586.76000		1.58676		1,515.85000	1.51585	1,586.760	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			172.78398		172.78398		172.78849	172.78849			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.53499		175.53499		175.54026	175.54026			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			132.42968		132.42968		132.43675	132.43675			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.93245		132.93245		132.94007	132.94007			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			137.19303		137.19303		137.19724	137.19724			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.61488		137.61488		137.61970	137.61970			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future			8.68774		86.80441		8.64778	87.11357		11.15	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.75377		88.17584		8.71255	88.49015		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.80342		86.13591		8.76057	86.45875		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			8.90434		77.00482		8.86947	77.28668		13.45	0.00	0	6,058.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,021.23000		3.02123		3,241.28000	3.24128	3,021.230	13.62	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	81.98000		0.08198		73.21000	0.07321	81.980	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.96536		78.22137		8.92948	78.50795		13.89	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.01210		76.26469		8.97491	76.55906		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			21,065.74000		21,065.74000		21,003.60000	21,003.60000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future			21,335.54000		21,335.54000		21,269.02000	21,269.02000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.97440		4.97440		4.98470	4.98470		6.94	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.94890		4.94890		4.96170	4.96170		7.17	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future			4.92400		4.92400		4.94070	4.94070		8.82	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for Derivatives :											6,009,050,022.09	488,285	4 283 543.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	101.36871			101.35057			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		7.10000	105.07286		7.08500	105.06252			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	99.85929			99.83953			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.50000	102.71403		8.44000	102.91616			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.26189			101.24128			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.16500	105.58423		9.11000	105.82891			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.50327			100.48097			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.59291			100.57048			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.36500	99.03094		9.30500	99.20574			0.00	0	50,000,000.00
AB06	On 27/03/2015	Spot Bond		7.22000	104.27350		7.20500	104.26111			0.00	0	150,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.53947			101.51801			0.00	20,000,000,000	10,000,000,000.00
AB09	On 03/05/2017	Spot Bond		8.82000	107.16488		8.76500	107.26933		176,400,000,000,000.00	20,000,000,000	10,500,000,000.00	
ABCPi2	On 20/09/2014	Spot Bond		1.36000	135.21755		1.36000	135.20018		272,000,000,000,000.00	200,000,000	100,000,000.00	
ABCPi3	On 07/12/2023	Spot Bond		2.38000	271.48731		2.34000	272.25145			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	101.05356			101.03533			0.00	150,000,000	50,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.63333			100.61591			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	99.99987			99.98065			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	99.99992			99.97989			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	99.99981			99.97925			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	101.37032			101.35178			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	101.27428			101.25507			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	101.30773			101.28805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLI03	On 15/03/2015	Spot Bond		3.08000	128.61323		3.04000	128.61579			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond		4.11000	120.01270		4.11000	119.98840			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond		4.86000	104.52250		4.86000	104.49933			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	82.14772		100.00000	81.96558			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.12000	171.68973		2.08000	172.07099			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.33277		2.76000	162.30579			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.15000	173.44497		2.11000	173.95108			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.95321		1.82000	184.92718			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.01625	77.13262		7.96125	77.24880			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.01625	77.13262		7.96125	77.24880			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	99.89863			99.87782			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	93.53000			93.53000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.36449			101.34421			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.24457			101.22457			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.21000	102.45240		7.22000	102.42990			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	88.92000			88.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000		92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.56431			101.54396			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.39000		105.82972	7.37500		105.82331			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.29946			101.27791			0.00	200,000,000	50,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000		86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.67000		106.64394	2.66000		106.72501			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		159.32073	2.49000		159.29541			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		210.89626	2.42000		210.86315			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53500		90.15436	9.48500		90.39841			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		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.16148			103.14250			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.85500			100.89000			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		108.67620	9.63000		108.64827			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		108.52799	9.60500		108.83397			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.87000		92.78382	8.81500		93.01327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.37000			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		107.82798		9.70000	108.13075			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.13036			100.02521			0.00	722,000,000	180,500,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.01552			100.99324			0.00	516,000,000	129,000,000.00
ABS10	On 17/03/2018	Spot Bond	8.17000		105.11568		8.11500	105.26282			0.00	0	1,461,100,000.00
ABS11	On 09/04/2021	Spot Bond	8.87500		106.85308		8.82000	107.10210			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.05000		103.86994		7.03500	103.85950			0.00	0	215,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.80500		99.72998		8.75000	99.94562			0.00	0	611,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.84500		92.88338		9.80000	93.15609			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.95000		101.97125		7.92500	101.98489			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		275.34307		2.15000	276.12187			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000		129.60761		1.30000	129.59120			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.09000		131.49253		2.09000	131.47310			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00465		100.00000	0.00463			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		68.27879		100.00000	68.11339			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.55000		101.85638		11.53500	101.83874			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.76292			100.73520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.36616		100.00000	4.35558			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.78177			100.75337			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.04852			101.01051			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.74407			100.71703			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		65.21718		11.00000	65.19854			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			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		99.88839			99.86552			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		99.87732			99.85222			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		99.89334			99.87146			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		99.89000			99.86744			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		99.88853			99.86568			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.05659			101.03304			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.05659			101.03304			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.06290			101.03922			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000		100.13311			100.11230			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.06290			101.03922			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		101.05028			101.02686			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		91.43524			91.41658			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.11985			100.10115			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		99.81337			99.79194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	99.89203			99.86988			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.88846			99.86563			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.88707			99.86398			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.88976			99.86721			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.89604			99.87469			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.32500	102.69990		9.27000	102.90493			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.12882			101.10607			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.79319			101.77177			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	85.27665			85.25659			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	172.06562			171.38225			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	172.15689			171.47264			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.89326			99.87137			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.89661			99.87540			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.89742			99.87637			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.91538			100.89603			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.32788			100.30555			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.91584			100.89652			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.63558			101.61229			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.58349			101.56075			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	98.47228			100.43420			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	98.60026			100.72343			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.33321			101.31456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	99.89287			99.87091			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.10610			101.08659			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.90595			99.88656			0.00	0	800,000,000.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.90821			99.88927			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.90382			99.88400			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.89549			99.87401			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.90015			99.87961			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.90555			99.88608			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.90409			99.88432			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.91870		10.23000	99.89161			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.90244			99.88238			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.90489			99.88528			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	120.57665			120.69741			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.44000	103.70930		9.38000	103.91142			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.89582			99.87442			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.53655		1.75000	115.48841			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.14958			100.13114			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.90377			99.88398			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.88940			99.86730			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.88597			99.86320			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.89281			99.87140			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.88666			99.86403			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	98.52371			100.46549			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	98.97129			101.04770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	101.68688			101.66865			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.89404			99.87287			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.01950			100.99799			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.88666			99.86403			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.89809			99.87716			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.89224			99.87017			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.89050			99.86808			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.43644			100.41829			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.67859			100.66034			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.89018			99.86767			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.89018			99.86767			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.87504			99.85009			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.88871			99.86648			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.88382			99.86001			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.01077			101.98807			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.87504			99.85009			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	94.33355			94.31489			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.88792			99.86496			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.88051			99.85665			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	123.06195			122.57156			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	123.93730			123.44327			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.89554			99.87468			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.89650			99.87582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000	100.53607			100.51650			0.00	0	1,500,000,000.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.89391			99.87271			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	98.00898			98.46668			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.88940			99.86730			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.89540			99.87452			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.89554			99.87468			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.89449			99.87284			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.77119			100.74834			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.06198			101.03915			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	101.02972			101.00757			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	101.99212			101.97315			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	14.43481	100.00000	14.39984				0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.53178			100.51143			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.58575			100.56340			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.62165			100.59796			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.23496			101.21423			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.35943			101.33663			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.52526			101.49971			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.19582			101.17525			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.95500	100.69490	7.90000	100.75298				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.54316			101.51673			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.79748			101.76675			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.42000	100.63502	8.36000	100.83403				0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.34500	118.05684	9.30000	118.31381				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02U	On 05/10/2014	Spot Bond	100.00000		98.32605		100.00000	98.06999			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.40000		104.99685		7.37500	105.01137			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000		92.55528		100.00000	92.32675			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.27500		102.60729		9.22500	102.89786			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.94625		100.00000	15.91096			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.04500		102.63513		10.00500	102.92056			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		164.15349		2.74000	164.12631			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.26069			100.23955			0.00	0	1,820,000,000.00
ANG011	On 06/12/2014	Spot Bond	0.00000		100.16475			100.14642			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.17319			100.15375			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000		101.22083			101.20156			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.08224			100.06310			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.55399			100.52583			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.94141			99.92189			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		99.89281			99.87140			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.91564			99.88755			0.00	560,000,000	280,000,000.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.19267			100.16855			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		103.48000			103.37500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.17455			100.15270			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	98.02854			98.00917			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000	291.32998		2.67000	291.28228			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	96.83751			96.97909			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	101.62031			100.36707			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.73898			98.68644			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	100.01544			100.07267			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.90238			99.88288			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.90375			99.88451			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.62027			101.59922			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.91000	107.48158		8.85000	107.65989			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.53709			101.51866			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	102.03305			102.01355			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.36433			101.34518			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.81421			100.79418			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.49395			100.47280			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.44500	103.22094		9.39000	103.45061			0.00	0	1,114,300,000.00
BAW2	On 02/10/2015	Spot Bond	7.63000	109.31904		7.61500	109.31190			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	39.28479		100.00000	39.11204			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	101.77345			101.74939			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	101.61591			101.59392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW7	On 02/10/2014	Spot Bond		7.65000	104.03792		7.66000	104.01573			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.77000	107.61934		8.71500	107.74124			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.21175	103.72516		11.15902	103.73423			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.20763	102.61905		11.17338	102.60539			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.24446	102.58004		11.20673	102.56857			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.28490			102.25490			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.27948	102.50435		11.23883	102.49810			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		12.01673	101.90619		11.93206	102.10044			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.33885			102.30815			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.33885			102.30815			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.33892			102.30822			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.46175	102.03290		11.40902	102.04109			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.39647	102.56129		11.34747	102.56592			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.20763	102.61905		11.17338	102.60539			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.30718	102.68460		11.24833	102.70479			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.49104	102.13256		10.42142	102.17260			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.22023			102.19106			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.20461			102.17510			0.00	1,808,184,906	1,808,184,906.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.20461			102.17510			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	102.08643			102.05847			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.92418			99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04353	101.56372		11.04469	101.53189			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.54500	101.30522		11.49000	101.40272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000	102.14015			102.11149			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.47000	99.03698		11.41500	99.14349			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.92413			99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	102.01543			101.98891			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.98894		9.28000	101.96351			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.17239			102.14330			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.31000	98.85162		11.25000	98.92149			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	102.10792			102.07968			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.16164			102.13269			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.16164			102.13269			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.79715			99.79715			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	102.08212			102.05423			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.17679			102.14818			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000	101.68431			101.66525			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.92420			99.92420			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	102.17679			102.14818			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	102.08642			102.05847			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	102.10166			102.07403			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.17688			102.14828			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.57321			101.55239			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.21175	104.36041		14.15902	104.36054			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.43394	103.17172		15.35913	103.27161			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.30629	102.98067		14.22652	103.03639			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.85918			102.82095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.85918			102.82095			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.85918			102.82095			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.96635			102.92669			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.48378			102.45056			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		20.48058	100.00000	20.44173				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.63734	100.00000	22.58251				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.60253	100.00000	20.55262				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.71761	100.00000	12.68681				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.71761	100.00000	12.68681				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.37619	100.00000	15.33894				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.32321	100.00000	13.29093				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	101.07354			101.05532			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	101.09448			101.07513			0.00	0	100,000,000.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	101.25974			101.24123			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	101.33832			101.31871			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.65970	100.00000	8.63872				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.65970	100.00000	8.63872				0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000		90.79602	100.00000	90.57072				0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.09000	178.35912	2.05000	178.61844				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		8.26500	149.09802	8.22000	149.94440				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		8.26500	149.45100	8.22000	150.29102				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.65000	99.17228		8.60500	99.49545			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.20027			100.17781			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	99.90138			99.88112			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.91000	100.96836		7.85000	101.12648			0.00	0	3,350,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.18326			102.16467			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.16552			101.14493			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.18919			101.16819			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.26806			101.24568			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.34689			101.32314			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.56715			101.53954			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.13934		100.00000	24.08086			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.93867			100.91886			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.98522			100.96445			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.00516			100.98398			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.01181			100.99049			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.09154			101.06858			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.19776			101.17260			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	15.11559		100.00000	15.07897			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.03647			100.01837			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.03944			100.01986			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.04025			100.02027			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.32000	101.10918		8.26500	101.20908			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.04269			100.02149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000		100.04689			100.02354			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.48776		100.00000	13.45473			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.48776		100.00000	13.45473			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.19064			101.17143			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		101.52992			101.50966			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.61000		102.83284		8.55000	103.04239			0.00	0	1,500,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		99.49508			99.47767			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		95.97178			95.98985			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.48349			100.46513			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.55992			100.53872			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.47549			100.45725			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.49932			100.48020			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.54258			100.52184			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.72186			100.69440			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.02304			100.98451			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		66.31167		100.00000	66.15102			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.25740			101.23348			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		101.29412			101.26951			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		21.23748		100.00000	21.18604			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97895			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.61840			100.59667			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.47000		105.50674		7.48000	105.48400			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.42000		114.08349		9.36500	114.16500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000	107.63526			107.61492			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.27000	105.66476		9.21500	105.72183			0.00	0	651,100,000.00
CBL12	On 06/09/2018	Spot Bond	12.51000	96.69807		12.45000	96.84508			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.32395			101.29493			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.47000	101.71383		11.41000	101.88575			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.72810			100.70658			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.31000	103.40656		9.25500	103.50895			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	99.15569			99.12397			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.91000	97.62957		11.85000	97.81404			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.65916			101.63942			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.05392			100.02685			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.84306			100.82224			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.19500	95.94122		10.14000	96.13679			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09500	117.09085		10.05000	117.34215			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94500	113.30766		9.90000	113.57415			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.27500	112.53535		9.23000	112.83079			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.27971			100.24839			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.67000	106.17385		11.61500	106.21669			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.84221			100.81681			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.46748			103.09023			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.42555			102.39812			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.54035			101.51275			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.46573			102.42156			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.38389			100.35948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG03		On 30/06/2017	Spot Bond	0.00000	101.85366			101.82924			0.00	0	0.00
CIG04		On 30/06/2018	Spot Bond	0.00000	101.92886			101.90345			0.00	0	0.00
CIG05		On 30/06/2019	Spot Bond	0.00000	102.01524			101.98873			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond	0.00000	101.02154			100.98451			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond	0.00000	101.01105			100.97439			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	101.06650			101.02784			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.79905			100.77523			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	99.89337			99.87148			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.82167			100.80309			0.00	0	0.00
CLN183		On 15/06/2016	Spot Bond	0.00000	62.21200			62.21200			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.11248		10.11000	102.08511			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	101.45755			101.43625			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	119.45054		2.76000	119.43074			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	104.03475			104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	119.30231		3.14000	119.28126			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.38038		8.25000	100.35796			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.79500	121.17361		2.79500	121.15327			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	118.87766		2.40000	118.85899			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	99.84896			99.81817			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	101.28538			101.26742			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	101.25169			101.23158			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.65000	103.30630		8.62500	103.32914			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	101.41767			101.40009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN217	On 11/10/2014	Spot Bond	0.00000	101.39558			101.37815			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.21618			101.19420			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.22915			101.20747			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.70000	103.42629		8.67500	103.44915			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.70000	103.42629		8.67500	103.44915			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.75000	102.20964		8.72500	102.23543			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.89069			99.86827			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.87922			99.85450			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.34577			101.32696			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.34577			101.32696			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	66.94400			66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.69996			100.67908			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.88931			99.86658			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.47613			100.45522			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.50521			100.48302			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.59773		9.35000	100.57276			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.59773		9.35000	100.57276			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.47562			100.45469			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.47686			100.45588			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.23409			100.21677			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.07077			100.05214			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.16725			100.14911			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.17233			100.15422			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.07077			100.05214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254		On 26/03/2015	Spot Bond	0.00000	100.07077			100.05214			0.00	0	80,000,000.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.10684			100.08793			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.83426			100.81479			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.40282			100.38263			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.94815			100.92888			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.94815			100.92888			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.94815			100.92888			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.28811			100.26760			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.24000	101.25813		9.18000	101.45352			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.97315			101.95216			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	99.87545			99.84996			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.29705			100.27564			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.29800			100.27672			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.33667			100.31646			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.54503			100.52392			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.56869			100.54370			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.53277			100.51293			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.05865			102.03821			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.28502			101.26478			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.19776			100.17906			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.99485			101.80614			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.89418			99.87304			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.19342			101.17230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000		100.86437			100.84311			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.02899			100.00515			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		99.78814			99.76390			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.35753			102.33781			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.87524			101.85053			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		99.79055			99.76658			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.75332			101.72826			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		99.88309			99.85914			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.87529			101.85058			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		101.87529			101.85058			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.87142			101.84630			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		127.42058			124.06327			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.27766			101.25633			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		128.34399			124.85285			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		126.77639			123.45427			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		127.70051			124.28551			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		123.89778			120.65859			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		124.38641			121.06803			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.79875			100.77465			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.81500		96.44267		10.76500	96.67013			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.33500		93.10117		11.28500	93.32983			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.78538			101.76138			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		99.87340			99.84812			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.78063			100.75706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	101.17180			101.14945			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	101.11864			101.09415			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.33241		8.80500	103.30822			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	99.88871			99.86648			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.18367			101.16108			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	121.01994			117.73399			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	99.88365			99.86042			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	99.88160			99.85795			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	99.87367			99.84845			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	99.88809			99.86513			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	99.84304			99.81103			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	99.84304			99.81103			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	99.83406			99.80094			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	99.87744			99.85235			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.78538			101.76138			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	109.71945			106.87057			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	109.82587			106.95974			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	101.10851			101.08567			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	99.85360			99.82436			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	101.79613			101.77200			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	99.84403			99.81222			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	99.87189			99.84573			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	99.90273			99.88273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000	99.87750			99.85304			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.09754			101.07492			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.78125			100.75959			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.74234			101.71891			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.04089			101.01986			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.40165			100.38087			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	99.83407			99.80095			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	101.05099			101.02843			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.16439			101.14217			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.89855			99.87829			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	99.86041		10.55000	99.77675			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.99500	103.21749		9.94500	103.44553			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	99.88932			99.86721			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	101.06588			101.03929			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.13500	104.52208		12.08500	104.70927			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.11070			101.08302			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.16500	104.31661		12.11500	104.48968			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.59500	104.10533		10.54500	104.28535			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.11070			101.08302			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.14491			101.12136			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.86548			99.83862			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.87600			99.85123			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	99.87367			99.84845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000		99.88871			99.86648			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.86497			101.83993			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.49500		101.67875		9.44000	101.85103			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		102.45860			102.42962			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.87710			99.85255			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		99.91622		10.55000	99.88831			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		97.24053		11.00000	97.15197			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.13402			101.11398			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		99.87504			99.85009			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.15239			101.13166			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.92500		100.14007		11.87500	100.13604			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		99.86302			99.83566			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		99.88871			99.86648			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.19602			101.17096			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		99.88119			99.85746			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		39.83936		7.01000	39.83196			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		158.51586			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		138.22228		8.60500	138.49849			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.26500		149.09802		8.22000	149.94440			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.26500		149.45100		8.22000	150.29102			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		92.38004			92.36089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02	On 20/10/2015	Spot Bond		0.00000	92.31488			92.29558			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	101.52248			101.49938			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	101.52248			101.49938			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	99.88933			99.86664			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	99.89684			99.87565			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	99.89542			99.87394			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond		0.00000	101.51787						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	99.88666			99.86403			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	101.17180			101.14945			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	99.89677			99.87615			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	99.89144			99.86976			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	99.89213			99.87058			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	99.89144			99.86976			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.52978			100.50541			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.45885			101.43512			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.80000	103.61554		8.77500	103.62055			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.72000	103.40649		8.66500	103.55517			0.00	0	945,200,000.00
COJ05	On 05/06/2023	Spot Bond		10.10500	115.41192		10.05000	115.72063			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.42000	105.66442		8.40500	105.65818			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.69500	104.98095		9.64000	105.22422			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.77500	105.25700		9.72500	105.54498			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.12500	98.43409		10.07500	98.67891			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.99500	99.10926		10.95000	99.38144			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.99500	91.91229		10.95000	92.17609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL002		On 29/11/2014	Spot Bond	0.00000	100.47606			100.45585			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.42701			100.40533			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.33422			100.31292			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	101.35082			101.33161			0.00	0	0.00
CPL020		On 27/10/2014	Spot Bond	0.00000	100.85452			100.83743			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.46246			100.44175			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	11.01500	102.19351		10.96000	102.46721			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	11.35790		100.00000	11.33007			0.00	0	0.00
DEN39U		On 10/06/2018	Spot Bond	100.00000	3.73951		100.00000	3.72771			0.00	0	0.00
DEN40U		On 10/06/2018	Spot Bond	100.00000	13.60826		100.00000	13.56531			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.99458			100.97588			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	8.04500	100.06860		7.99000	100.19003			0.00	0	0.00
DENG52		On 21/11/2014	Spot Bond	0.00000	100.45235			100.43498			0.00	0	0.00
DENG53		On 25/02/2015	Spot Bond	0.00000	100.39429			100.37682			0.00	0	0.00
DENG54		On 03/03/2015	Spot Bond	0.00000	100.24141			100.22398			0.00	0	0.00
DLT01U		On 28/11/2014	Spot Bond	100.00000	86.39516		100.00000	86.19792			0.00	0	0.00
DLTB02		On 09/12/2016	Spot Bond	0.00000	100.16701			100.14589			0.00	0	0.00
DLTC04		On 28/11/2014	Spot Bond	0.00000	101.92314			101.90447			0.00	0	0.00
DLTC06		On 13/01/2015	Spot Bond	0.00000	101.21284			101.19389			0.00	0	0.00
DLTC07		On 04/02/2015	Spot Bond	0.00000	100.82195			100.80283			0.00	0	0.00
DOL002		On 15/07/2018	Spot Bond	0.00000	102.07599			102.04170			0.00	0	0.00
DOL003		On 20/09/2018	Spot Bond	0.00000	99.85387			99.82469			0.00	0	0.00
DOL004		On 24/01/2019	Spot Bond	0.00000	101.88209			101.84853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000	99.83543			99.80258			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	99.87299			99.84763			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.24734			102.21658			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.69500	103.90515		8.64000	104.16113			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.43000	115.98486		7.40500	116.00537			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.40000	105.51291		8.34500	105.73086			8,671,320,000.00	1,032,300	1,716,254,600.00
DV23	On 27/02/2023	Spot Bond	8.96500	106.59869		8.91500	106.87717			114,940,779,591,000.00	12,821,057,400	8,314,604,700.00
DV24	On 18/02/2024	Spot Bond	8.97500	105.25745		8.92500	105.55582			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.59500	104.70781		9.55500	104.99966			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.14594			100.12746			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.08814			100.07050			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	99.88944			99.87103			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.37743			101.35877			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	100.00000	44.64513		100.00000	44.44444			4,550,000,000,000,000.00	45,500,000,000	25,500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.67977			100.66099			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.98253			99.96491			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.99500	127.10239		7.94000	127.36966			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.87761			94.82943			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	135.17689		0.20000	135.16382			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.40594		1.95000	124.38802			31,200,000,000.00	16,000,000	8,000,000.00
EL29	On 19/11/2029	Spot Bond	1.95000	111.83960		1.95000	111.82349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond		2.07500	110.06936		2.07500	110.05315			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond		2.16000	101.83203		2.16000	101.81675			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.59500	105.68964		9.54000	105.91211			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.44500	106.25212		9.39000	106.49793			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		10.04500	103.72071		10.00000	103.96746			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.28500	98.04918		10.24500	98.19336			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.37000	105.81431		10.33000	105.97109			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.65330			100.63285			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.41117			100.39022			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.10087		100.00000	26.18031			0.00	16,000,000,000	27,000,000,000.00
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	100.74018			100.72145			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	100.49904			100.48076			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.56025			100.54205			0.00	5,600,000,000	2,700,000,000.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	96.03076		100.00000	95.78703			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	54.27310		100.00000	54.10179			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond		100.00000	89.12515		100.00000	88.91494			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	76.21954		100.00000	76.07126			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.90232		3.00000	131.87949			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.41000	103.80287		11.39500	103.78277			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	102.39025			102.36769			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	101.19623			101.17205			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	101.82805			101.80470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS07	On 09/04/2018	Spot Bond	9.89000	100.16438		9.83000	100.31077			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.60032			101.57790			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.43242			100.41040			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.69768			100.67406			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	100.64474			100.62289			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	100.68523			100.66202			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	101.05552			101.03593			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.58108			100.56111			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.60513			100.58436			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.57626			100.55647			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.59631			100.57584			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.58813			100.56818			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.58001			100.56034			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.02000	101.03743		7.00500	101.03197			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.79000	108.27491		7.73000	108.44267			151,235,839,000.00	19,414,100	10,640,432,400.00
ES23	On 25/01/2023	Spot Bond	8.52500	110.13318		8.47500	110.41990			181,237,237,500.00	21,259,500	26,253,418,400.00
ES26	On 02/04/2026	Spot Bond	8.91500	96.01645		8.87000	96.29805			17,753,331,000.00	1,991,400	22,028,700,000.00
ES33	On 15/09/2033	Spot Bond	9.59000	81.92495		9.55000	82.20241			4,510,993,109,000.00	470,385,100	74,176,142,100.00
ES42	On 25/04/2042	Spot Bond	9.69000	91.97139		9.65500	92.25045			19,380,000,000,000.00	2,000,000,000	55,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.63438			100.61296			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.63019			100.60804			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.48680			100.46543			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.22543			101.20473			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.82069			99.80006			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		101.26149			101.24246			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000		100.35112			100.33357			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.11589			100.09658			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.47261	100.00000		11.44482			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.16528	100.00000		11.13823			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.72659			101.70570			0.00	800,000,000	100,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		101.79953			101.77782			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.94510			101.92175			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		102.09025			102.06527			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.62000		101.15187	6.62000		101.15188			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.31000		99.22397	9.25000		99.40330			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.13083			100.11185			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.13076			100.11178			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.16200			101.13986			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.56171			103.45937			0.00	0	550,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.33893			100.31585			0.00	0	325,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.34458			100.32112			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.19500		101.96228	10.14000		102.19627			0.00	0	75,000,000.00
FRBC21	On 21/12/2018	Spot Bond	11.11000		105.80132	11.05000		105.97369			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.52202			98.49565			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.19000		130.62184	2.19000		130.60219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.22000	274.72991		2.18000	275.50637			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	109.54174		2.37000	109.62621			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	159.67924		2.47000	159.65395			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	214.25175		2.31000	214.21875			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.66000	105.56467		7.64500	105.55750			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83400	61.99631		7.83600	61.97530			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46200	39.18405		9.46200	39.17358			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	37.87474		9.70000	37.86442			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	68.73823		100.00000	68.60902			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	75.47521		100.00000	75.33202			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.38733			100.35941			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.87611			99.85075			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.89342			99.87153			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	99.88249			99.85842			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	99.87504			99.85009			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	99.88092			99.85713			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.91884			99.89181			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	99.87710			99.85255			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	99.86930			99.84321			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	99.83884			99.80668			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.84363			99.81240			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.73802		100.09221	14.70229			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.88844			99.86615			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	113.59284			113.83978			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.87637			99.85112			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.86135			99.83306			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.25825			105.27641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond	0.00000	99.88506			99.86151			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	99.88376			99.85995			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	99.89430			99.87261			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	99.88324			99.85993			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	99.84704			99.81650			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	99.88530			99.86238			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	57.58556		13.22500	57.56498			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	99.89185			99.87025			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	99.89171			99.87009			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.85114			99.82071			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	99.88679			99.86419			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500	97.69320		3.61500	97.76399			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	105.37322			105.35344			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	99.88187			99.85828			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.61449			100.59105			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.78538			101.76138			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.04633			100.02316			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	99.88871			99.86648			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	99.89130			99.86959			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.05466			101.02836			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	99.87272			99.84730			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.76025			100.73882			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.04345			101.01740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	101.22854			101.20331			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	99.85387			99.82469			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	99.88434			99.86123			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	99.85401			99.82486			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	99.89254			99.87107			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	99.88324			99.85993			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	99.88324			99.85993			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.03652			100.01842			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.54218			101.52117			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.63056			101.60838			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.74536			101.72608			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.35123			101.33117			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	99.87669			99.85206			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.33627			101.31616			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.72664			101.70740			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.31180			101.29180			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.31557			101.29551			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.30979			101.28771			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.18323			101.16322			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.30979			101.28771			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.17817			101.15824			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.92254			100.89981			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.99277		8.75000	100.96902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC206	On 20/06/2019	Spot Bond		0.00000	101.71981			101.69742			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	8.93401		100.00000	8.89573			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.15597		100.00000	8.12103			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	101.02677			100.99829			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	99.88462			99.86099			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	99.88532			99.86183			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.16166			100.13824			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	101.12411			101.10143			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.43000	120.35274		3.43000	120.33064			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	99.88318			99.85927			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	99.88198			99.85782			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.41000	120.51090		3.41000	120.48883			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.64000	127.84237		1.64000	127.82498			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.43000	120.35274		3.43000	120.33064			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.62000	125.75399		2.62000	125.73361			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.69000	132.83178		2.69000	132.80993			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.26522			101.23974			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	99.89869			99.87788			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	99.88402			99.86026			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	103.99926			103.99742			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	99.86433			99.83662			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	99.86938			99.84268			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	99.88010			99.85615			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	99.88024			99.85632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC97	On 20/03/2015	Spot Bond		0.00000	103.75293			103.76808			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.03516			100.01773			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	9.52579		100.00000	11.23359			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	21.81067		100.00000	21.75725			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	64.85869		100.00000	64.65619			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	17.38954		100.00000	17.21789			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.76000	148.31670		4.76000	148.28426			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.66513			101.64681			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.52297			102.50442			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.71362			102.69502			0.00	0	2,800,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.16200			102.14383			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.65201			101.63236			0.00	0	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	98.97662			98.95606			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	99.72491			99.70600			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.11800	100.25908		2.09800	100.82915			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.49000	131.37802		2.47000	131.83758			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.12271			101.10287			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.57164		10.38000	101.54336			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.57164		10.38000	101.54336			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	108.68000			108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.83875			100.82103			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	101.15628			101.13151			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.63000	106.03682		2.61000	106.39788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS109	On 07/12/2033	Spot Bond		2.62000	204.95914		2.62000	204.92587			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.60000	106.60483		2.58000	106.96835			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	101.25141			101.23398			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.65000	204.08638		2.65000	204.05306			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	101.27494			101.24824			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.48000	108.53264		2.47000	108.61592			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.69000	104.91168		2.67000	105.26793			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	101.40993			101.39155			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	51.37800			51.37800			0.00	0	725,000.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.73421			100.71601			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.79500	102.97723		2.77500	103.32519			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.77000	254.21211		2.77000	254.16982			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.73000	264.55371		2.69000	265.29160			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.23000	274.52589		2.19000	275.30155			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.95000	260.30489		2.91000	261.02679			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.56000	127.45682		2.56000	127.43638			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.05538			101.03409			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.09000	127.47193		2.09000	127.45309			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.26561			101.24330			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.49544			101.47361			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.92049			100.89887			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.47000	105.87520		2.45000	106.29386			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	17.16091		104.97509	17.11702			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	20.95074		101.07593	20.89894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	14.03327	100.44759	13.99876					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	21.37104	100.76967	21.31891					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	115.61668	2.14000	115.59942					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	109.94833	2.33000	110.03327					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.56079		98.55969					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000	109.64323	2.36000	109.72781					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.47287		100.44889					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000	342.70258	2.39000	343.66592					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.82334		100.80221					0.00	400,000,000	100,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.45170		100.42989					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.47007		101.44803					0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.89000	100.98195	6.87500	100.97070					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.76000	100.47908	7.73500	100.50354					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.14000	100.98595	8.07500	101.13471					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.33000	111.05209	8.27000	111.21740					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.86500	103.58527	8.78000	103.90912					0.00	0	821,700,000.00
FRX20	On 01/10/2020	Spot Bond	9.06500	102.59299	8.99000	102.90891					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.63500	89.62304	9.56500	89.97132					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.69500	109.62658	9.65000	109.90013					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.02500	100.75456	9.96000	101.16632					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
FRX31	On 21/02/2031	Spot Bond		10.39500	93.70160		10.28500	94.49348			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		10.32500	81.91597		10.29000	82.15538			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	99.91344			99.89558			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	99.91012			99.89159			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	99.90878			99.88999			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	99.90540			99.88593			0.00	0	60,000,000.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	99.90004			99.87949			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	99.89602			99.87467			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	99.87866			99.85383			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	100.51188			100.49318			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.53450			100.51498			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.53983			100.52013			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.55492			100.53468			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.57760			100.55654			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.59650			100.57476			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.67951			100.65478			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.60085			101.58006			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.82871			101.80911			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.12000	104.92692		9.06500	105.02563			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	100.74776			100.73076			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	99.32207			99.30512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.01701			100.99715			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.03886			101.01858			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.08107			101.06001			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.13344			101.11138			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.20611			101.18269			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	100.18968			100.16840			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.47413			101.45515			0.00	747,500,000	777,500,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.25851			101.23795			0.00	200,000,000	200,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.23370			101.21675			0.00	15,000,000	15,000,000.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.33083			101.31248			0.00	99,700,000	99,700,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.12472			100.02045			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.58186			100.55983			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	99.84429			99.82414			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	100.42889			100.41004			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	99.83056			99.81177			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.79701			100.77715			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.33064			101.30534			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.56348			101.54435			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.03839			100.01934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.87973			100.85908			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.94730			100.92639			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.87021			100.85315			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.70037			100.68329			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.19774			101.17661			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.47024	96.54489		7.47024	96.52532			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.25299			101.23089			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.47032	104.41639		8.47032	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.32400			101.30066			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.92053	104.41639		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	101.41075			101.38590			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	101.27943			101.25784			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.42416			101.40098			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.47630			101.45229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	100.87346			100.85156			0.00	600,000,000	600,000,000.00
HPF05	On 17/02/2017	Spot Bond	9.15000	102.38969		9.09500	102.48310			3,660,000,000,000.00	400,000,000	800,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.14500	108.62521		8.09000	108.86644			0.00	0	1,104,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01000	279.05691		1.97000	279.84983			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	284.69537		1.99000	285.57983			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53500	98.66646		9.49500	98.98915			0.00	0	9,172,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.46000	99.28866		9.42000	99.62080			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	62.61807		100.00000	62.46637			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	96.15187		100.00000	95.90407			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.60566		100.00000	43.50002			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.25840		100.00000	22.20447			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.36495		100.00000	14.33015			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	64.88113		100.00000	64.72394			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000	116.36297		1.72000	116.45550			106,178,547,244,000.00	61,374,882,800	95,842,917,200.00
I2038	On 31/01/2038	Spot Bond	1.87000	121.62253		1.85000	122.05105			200,011,145,840,000.00	06,957,832,000	99,737,869,500.00
I2046	On 31/03/2046	Spot Bond	1.87000	123.86742		1.87000	123.84981			52,636,012,000.00	28,147,600	48,414,540,500.00
I2050	On 31/12/2050	Spot Bond	1.93000	130.44135		1.91000	131.06689			85,469,041,768,000.00	44,284,477,600	45,305,617,100.00
IBC01	On 16/03/2015	Spot Bond	0.00000	95.40000			95.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.55000	101.48055		7.53500	101.46742			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.59148			100.64956			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	102.50597			102.48741			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.25000	101.78962		8.22500	101.80186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	8.02000	105.95586		7.96500	106.10390			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.07000	101.01208		8.04500	101.03419			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.82588			100.80646			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.87360			100.85308			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000	129.13281		1.46000	129.11592			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.16000	130.88236		2.16000	130.86278			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.74211			101.72344			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.61957			102.65828			0.00	4,200,000,000	2,100,000,000.00
IBL39	On 02/04/2018	Spot Bond	8.14000	105.90642		8.08500	106.05191			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.43148			100.41468			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.53470			101.51817			0.00	2,000,000,000	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.91927			100.90012			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.74000	99.31661		8.68000	99.50021			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.76500	94.90411		8.71000	95.10358			0.00	0	102,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.27624			100.25856			0.00	500,000,000	500,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.22000	100.68938		8.16500	100.83085			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.23500	100.51658		9.18000	100.73672			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.89267			100.87340			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.91879			100.89897			0.00	0	300,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.82262		7.90000	99.80161			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.52000	99.71377		8.46000	99.88434			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.01639			100.99451			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.65991			100.64068			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.79000	102.37109		7.73500	102.46984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	8.48000		103.40538		8.42000	103.60330			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.62500		104.69149		9.57500	104.97849			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		101.49752			101.47767			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.02848			101.00926			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.94504			100.92551			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.96551			100.94557			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.98583			100.96548			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00530		100.00000	0.00529			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.15587			101.13696			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.10597			101.08607			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.84500		101.01776		8.79000	101.24564			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		102.05837		5.00000	102.04460			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		102.05837		5.00000	102.04460			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.64623		5.00000	100.63273			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.05837		5.00000	102.04460			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.03283		4.00000	100.02189			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.83522		100.00000	33.68107			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.64434		100.00000	33.49105			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.64434		100.00000	33.49105			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		110.42390		9.20000	110.39677			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		101.73581			101.71296			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		101.73581			101.71296			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.69773			100.67411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.34802	100.00000	7.33003				0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000		100.59773		100.58035				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.00000		100.03477	8.97500	100.02295				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.56384		100.53623				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.28320	100.00000	9.26071				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		64.85869	100.00000	64.65619				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000		96.23320	100.00000	95.98389				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		94.51475	100.00000	94.27425				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		96.87500	100.00000	96.12404				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		89.22443	100.00000	88.55357				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		84.60937	100.00000	84.02586				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		95.22844	100.00000	94.49024				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000		96.99321	6.20000	99.91514				0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000		99.79658	6.20000	99.79658				0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000		99.67830	6.20000	99.67830				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.56030	6.20000	99.56030				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.43364	6.30000	99.43364				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.31432	6.30000	99.31432				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.07655	6.30000	99.07655				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA446		On 11/11/2014	Spot Bond	6.40000	98.94173		6.40000	98.94173			0.00	0	0.00
INA448		On 25/11/2014	Spot Bond	6.40000	98.70200		6.40000	98.70200			0.00	0	0.00
INA450		On 09/12/2014	Spot Bond	6.40000	98.46343		6.40000	98.46343			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.96150			101.93568			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	11.21175	103.25675		11.15902	103.26578			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	11.21175	102.22108		11.15902	102.23002			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	99.88755			101.95801			0.00	0	0.00
ING135		On 10/12/2014	Spot Bond	0.00000	100.20233			100.17314			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	99.89022			101.91886			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	102.96168		6.50000	102.94368			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	99.87846			99.85418			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	95.42198			95.42198			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.04027			100.02013			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	101.18507			101.16547			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	99.88324			101.90352			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.27433			100.25318			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	99.90922			99.89108			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	99.90990			99.89190			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.75965			100.74136			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.64411			100.62586			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.53888			100.52056			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.53279			100.51467			0.00	0	0.00
ING247		On 17/09/2014	Spot Bond	0.00000	102.98685			102.97062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING251	On 12/04/2015	Spot Bond	0.00000	101.10128			101.08299			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	102.02521			102.00712			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	101.48830			101.47058			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	101.07764			101.05944			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	102.08642			102.05847			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.35535			100.33727			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	102.54959			102.53027			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	99.11833			99.10104			0.00	1,200,000,000	600,000,000.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.99863			100.97027			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.49274			101.47339			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.29771			101.27689			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.31543			101.29433			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.76000	103.85365	8.73500	103.88592				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	101.54169			101.52098			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	101.58009			101.55888			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	101.60572			101.58418			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000	101.07012			101.05339			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.39500	102.90908	9.34000	103.15208				0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.93317			101.91159			0.00	33,000,000	11,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.62000	107.62814	8.56500	107.75044				0.00	0	777,800,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.43795			101.41693			0.00	600,000,000	150,000,000.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.41886			101.39729			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.88230			100.86166			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond		0.00000	100.55958			100.53385			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	99.88598			99.86263			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.73000	103.78958		8.71500	103.77639			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	101.58834			101.56806			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.21850			100.19402			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.25000	124.44599		3.25000	124.42373			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.65000	140.04932		3.65000	140.02272			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	101.75220			101.72842			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	101.53431			101.51084			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.44222			101.41859			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.03402			100.08732			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	99.73231			101.83413			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.73000	96.76183		3.72000	96.83156			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.73000	103.03771		3.72000	103.06947			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.14807			100.04018			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.83328			100.80845			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.36000	115.16932		10.30000	115.32668			0.00	0	100,000,000.00
IV09	On 30/04/2018	Spot Bond		0.00000	101.43551			101.40886			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.75000	138.52009		3.75000	138.49339			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond		100.00000	94.03498		100.00000	92.40506			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond		100.00000	96.82134		100.00000	96.08225			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond		100.00000	91.89689		100.00000	91.23097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV445U	On 06/11/2014	Spot Bond	100.00000		87.67618		100.00000	87.04993			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		83.45034		100.00000	82.88265			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.09043			101.07193			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.50979			100.49176			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.52663		6.20000	99.52663			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.39952		6.30000	99.39952			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.54850		6.40000	98.54850			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.42944		6.40000	98.42944			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.78030			100.75808			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.61919			101.60001			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.36502			101.34605			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.42633			101.40627			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.53233			100.51290			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.57654			100.55420			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.32776			100.30686			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.29781			101.27698			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.30667			101.28571			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.32439			101.30315			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.24464			101.22464			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.18984			101.16885			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.01306			100.99216			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		99.96070			99.94078			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.66026			100.63989			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.41719			100.39796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond	0.00000		100.41303			100.39399			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.57522			101.55347			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		101.24093			101.22221			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.08083			101.06064			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.90440			100.88569			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		99.96368			99.94524			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.60545			101.58422			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.64862			101.62683			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.64861			101.62682			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.08000		102.37372	9.02000	102.58119				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		19.19848	100.00000	19.12629				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.99564	100.00000	11.94288				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.14114			101.12181			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.26500		101.79942	9.21000	102.05024				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.03326			101.01195			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.68173			100.66140			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	100.00000		44.84227	100.00000	100.00000				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		88.11603	100.00000	87.90870				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.02928			101.00760			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		92.76043	100.00000	92.53082				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.29334			101.27223			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		34.98573	100.00000	34.90097				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.75455			101.73307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		84.81698	100.00000	84.62333				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		91.15293	100.00000	90.93114				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		78.25191	100.00000	78.09540				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		89.93774	100.00000	89.72206				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		66.40374	100.00000	66.24288				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.03980		100.02009				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.04139		100.02089				0.00	10,000,000,000	10,000,000,000.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.19790		100.17587				0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00031	100.00000	75.00030				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.36230		100.33883				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.17151		101.14578				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.64500		142.76813	8.60000	143.17689				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.13093		100.11253				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.73476		101.71486				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.97686		100.39407				0.00	35,200,000,000	25,200,000,000.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.35896		100.33895				0.00	16,000,000,000	8,000,000,000.00
LBK07	On 16/09/2017	Spot Bond	100.00000		15.62907	100.00000	100.00000			3,270,000,000,000,000.00	32,700,000,000	27,200,000,000.00	
LEW01	On 31/10/2016	Spot Bond	0.00000		100.97477		100.95378				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.72000		98.07275	8.66500	98.18653				0.00	0	3,196,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.87000		99.80795	8.81500	99.94503				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.33500		100.07231	9.28000	100.29237				0.00	0	67,200,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.05740		100.02897				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.05000		103.51303	10.03500	103.50253				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000		100.06282			100.03172			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.54939			100.52865			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.58531			100.56326			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.62821			100.60462			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		101.17445			101.15636			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		99.61800			99.60063			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		99.39322			99.37637			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		98.78845			98.77139			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000		98.57092			98.55349			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.25204			100.23398			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.25411			100.23591			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		93.35038	100.00000	93.11224				0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		66.66667	100.00000	99.72678				0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		97.85523	100.00000	97.59358				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.66345			102.63505			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		101.37711			101.35817			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.34640			101.32759			0.00	1,060,000,000	520,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.94906			101.93038			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.47023			102.45124			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	101.73099			101.71204			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.39189			100.37272			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000	100.64030			100.62245			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.67958			100.66038			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.09280			101.07487			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.12054			101.10117			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.71679			100.69827			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.75417			100.73502			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.77201			100.75242			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	88.09833		100.00000	87.89153			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	25.89841		100.00000	25.83567			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	63.22854		100.00000	63.07536			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.66000	105.18198		8.60000	105.38295			0.00	0	130,400,000.00
MBSA02	On 15/04/2019	Spot Bond	8.55000	105.08069		8.49000	105.28234			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.04132			100.02079			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.03835			100.01930			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.20912			101.18967			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	103.08590			103.06513			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	103.10806			103.08715			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	103.21886			103.19722			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.35937			101.33813			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.42535			101.40316			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.95500	105.04433		7.90000	105.12511			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.73000	104.00229		8.67000	104.19278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond		9.52000	104.52135		9.46500	104.78505			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.43500	103.00871		6.44500	102.98833			0.00	0	150,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	99.90943			99.89077			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	99.90608			99.88675			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.53500	102.73845		9.48000	102.93321			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.70000	100.79813		7.68500	100.79132			0.00	0	4,980,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.40088			100.37947			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.88000	102.36943		8.82500	102.47491			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.99994			99.98068			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.39500	103.20495		9.34000	103.44818			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	13.65414		100.00000	13.62070			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.75599			100.73683			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.58000	102.28060		8.52500	102.38748			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.65000	102.99410		7.63500	102.98502			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.52000	105.75517		8.46500	105.87031			0.00	0	560,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.60730		100.89771	6.59116			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.69446		100.61875	6.67814			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	100.67710			100.65690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.68153			100.66120			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.73695			100.71498			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.80131			100.77743			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.64104		100.00000	0.63949			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.64104		100.00000	0.63949			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.99000	98.53350		8.94000	98.78804			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	99.84535		7.59000	99.82514			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.05500	102.06164		9.00000	102.29320			0.00	0	138,000,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.02259			101.00517			0.00	10,000,000	10,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.84500	102.55422		8.79000	102.80274			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.57786			100.55856			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.32500	102.46524		9.27500	102.75650			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.75131			101.73296			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.04500	103.26341		8.99000	103.46535			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.63253			100.61355			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.81131			101.79316			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.24418			101.22581			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.52422			100.50551			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	99.90443			99.88533			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	101.52576			101.50669			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	101.61083			101.59016			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.25000	103.16945		7.23500	103.16367			0.00	0	740,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	101.32664			101.30926			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.56000	111.52499		8.50000	111.75548			0.00	0	461,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond		10.82000	35.38398		10.77500	35.51964			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.45000	105.23976		7.43500	105.22736			0.00	0	970,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.49929			101.47920			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	101.27643			101.25393			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.95000	106.50190		7.92500	106.51496			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	101.66398			101.64420			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	101.02530			101.00612			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	102.61554			102.59674			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	101.54076			101.51829			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.35967			101.33751			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.34504			100.32305			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	91.88777			91.86929			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.30676			100.28585			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	101.11074			101.08957			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.03339			101.01208			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	88.19128			88.17218			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.66489			101.64578			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.71207			100.69012			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.90171			99.88150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000		99.90707			99.88794			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.25407			102.23366			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		99.91034			99.89186			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		99.90334			99.88403			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		99.90341			99.88411			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.92003			100.90019			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		99.88871			99.86648			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.99000		103.91250		9.94500	104.11031			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		99.88940			99.86730			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.02500		102.75773		9.98000	102.96234			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		99.88871			99.86648			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		99.89991			99.87992			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		99.93993			99.91992			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		99.88761			99.86516			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		99.88625			99.86353			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.59000		101.83120		8.57500	101.82224			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.27212			101.24792			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		102.21859			102.19613			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.94000		107.91672		9.88000	108.20529			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		105.00633			104.98297			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.23544			101.21727			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.97000		114.75011		11.91500	114.90219			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		109.38811			109.37331			0.00	0	5,637,600,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.79882			100.77364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.24000		167.64943		2.20000	167.76673			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.58500		104.83848		8.53000	105.06939			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.12994			100.11109			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.21500		106.07913		9.16000	106.30228			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.52390			100.50361			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.67068			100.65199			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.49580			100.47659			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.51341			100.49352			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.50287			100.48339			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.41500		107.36187		9.36000	107.64620			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.51347			100.49358			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.52395			100.50365			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.51693			100.49690			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.61500		106.05042		9.56000	106.26977			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.53809			100.51725			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.53098			100.51041			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.53450			100.51379			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.66404			100.63832			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.62139			100.59732			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.54503			100.52391			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.42000		116.94075		8.36000	117.14087			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.13500		122.22433		9.06000	122.66801			0.00	0	2,200,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500		172.52198		2.09500	172.99228			0.00	0	8,425,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.71500	122.92390		9.64000	123.54651			0.00	0	3,720,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.01346			100.99247			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.94491			100.92455			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.56992			101.55116			0.00	45,000,000	15,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.93126			99.91101			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.20027			100.17958			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.43462			100.41363			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.47825			100.45399			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.59077			100.56075			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.40271	100.00000	100.00000	16.36297			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	42.65474	100.00000	100.00000	42.55141			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.40000	105.06195		7.38500	105.05705			0.00	0	4,103,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.56089	100.00000	100.00000	23.50381			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	66.11563	100.00000	100.00000	65.95546			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.72220			100.70281			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	101.02785			101.00852			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.29931			100.28053			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.17379			100.15429			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000	100.74902			100.73161			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	99.97102			101.71360			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	102.11894			102.09894			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	101.55019			101.52977			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.49500	103.67115		9.44000	103.86348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.96527			100.94576			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.99297			100.97291			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	101.00543			100.98512			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	101.03312			101.01226			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	101.15210			101.12889			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	101.17976			101.15599			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	101.04278			101.02036			0.00	0	0.00
R009		On 15/09/2014	Spot Bond	5.95000	103.66594		5.95000	103.66594			241,074,166,865,000.00	40,516,666,700	92,555,000,000.00
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	41.05522		8.02000	41.24682			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	106.66087		6.53500	106.65686			1,213,496,664,265,000.00	85,266,666,300	70,917,433,100.00
R158P		On 15/09/2015	Spot Bond	6.65000	93.70141		6.62500	93.70709			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.75000	112.47476		6.72500	112.50384			1,347,237,826,425,000.00	99,590,789,100	24,209,000,000.00
R159P		On 15/09/2016	Spot Bond	6.58000	87.88651		6.55500	87.91329			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	8.24500	119.69075		8.20000	120.04850			0,415,496,769,435,000.00	63,250,063,000	57,046,306,100.00
R187P		On 21/12/2026	Spot Bond	7.98500	38.29353		7.94000	38.48905			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.90500	35.77274		7.86000	35.97110			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.73000	284.95445		1.69000	285.76990			45,900,817,412,000.00	26,532,264,400	32,709,725,000.00
R201		On 21/12/2014	Spot Bond	5.92000	102.79117		5.93000	102.77210			0.00	0	73,800,000,000.00
R202		On 07/12/2033	Spot Bond	1.82000	230.01593		1.82000	229.98355			216,875,028,552,000.00	19,162,103,600	53,614,213,700.00
R2023		On 28/02/2023	Spot Bond	7.92500	99.29415		7.87500	99.57531			2,515,678,880,632,500.00	17,435,820,900	30,872,481,700.00
R203		On 15/09/2017	Spot Bond	7.02000	103.31536		6.96500	103.44512			3,285,307,623,780,000.00	67,992,539,000	102,289,585,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.63500	95.67896		8.59500	95.98183			1,691,280,492,676,500.00	95,863,403,900	94,107,174,900.00
R2032	On 31/03/2032	Spot Bond		8.75500	99.34170		8.71500	99.66274			2,025,031,500,000,000.00	31,300,000,000	96,920,000,000.00
R2037	On 31/01/2037	Spot Bond		8.85500	97.65911		8.81500	98.01351			1,950,338,863,665,500.00	20,252,836,100	97,395,644,500.00
R204	On 21/12/2018	Spot Bond		7.31000	104.39260		7.25000	104.59221			2,100,979,282,846,000.00	87,411,666,600	73,871,170,200.00
R2044	On 31/01/2044	Spot Bond		8.92500	99.31307		8.89500	99.59585			386,452,500,000,000.00	43,300,000,000	45,200,000,000.00
R2048	On 28/02/2048	Spot Bond		8.92000	98.59985		8.88500	98.94261			1,346,335,280,620,000.00	50,934,448,500	59,902,140,400.00
R207	On 15/01/2020	Spot Bond		7.53500	100.01412		7.48000	100.23046			1,829,158,281,511,000.00	42,754,914,600	59,153,300,000.00
R208	On 31/03/2021	Spot Bond		7.69500	98.34771		7.64000	98.59816			761,402,989,345,500.00	98,947,756,900	20,338,047,000.00
R209	On 31/03/2036	Spot Bond		8.78000	78.61170		8.74000	78.90497			4,867,185,415,836,000.00	54,349,136,200	17,230,505,900.00
R210	On 31/03/2028	Spot Bond		1.75000	173.23280		1.75000	173.20875			10,765,664,875,000.00	6,151,808,500	25,879,370,900.00
R211	On 31/01/2017	Spot Bond		0.76000	131.22597		0.76000	131.21129			57,584,288,000.00	75,768,800	81,880,330,000.00
R212	On 31/01/2022	Spot Bond		1.59000	135.94599		1.59000	135.92774			6,457,651,122,000.00	4,061,415,800	68,441,501,100.00
R213	On 28/02/2031	Spot Bond		8.64500	86.02186		8.60500	86.31401			2,632,923,045,707,500.00	04,560,213,500	56,347,407,800.00
R214	On 28/02/2041	Spot Bond		8.86500	76.31059		8.83000	76.57735			2,074,217,974,348,500.00	33,978,338,900	86,210,235,400.00
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	96.76823		6.78500	96.76231			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.65000	93.70141		6.62500	93.70709			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.57000	90.79111		6.54500	90.80781			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.58000	87.88651		6.55500	87.91329			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.92500	98.48130		5.93500	98.46301			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.72000	95.10355		6.69500	95.10392			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.59000	92.15788		6.56500	92.16971			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.57000	89.24854		6.54500	89.27086			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.63000	86.29664		6.60500	86.32851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond		6.99500	82.71804	6.94000	82.82401			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond		7.04500	79.79700	6.99000	79.92032			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond		7.31500	76.33016	7.25500	76.48157			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond		7.29500	73.69743	7.23500	73.86506			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond		7.27500	71.16925	7.21500	71.35184			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond		7.26500	68.70619	7.20500	68.90244			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond		7.49500	65.45632	7.44000	65.64340			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond		7.47500	63.16813	7.42000	63.36553			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond		7.61500	60.33950	7.56000	60.54374			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond		7.58500	58.24843	7.53000	58.46116			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond		7.55500	56.24609	7.50000	56.46655			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond		7.52500	54.32831	7.47000	54.55578			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond		7.48500	52.53544	7.43000	52.76950			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond		7.44500	50.82137	7.39000	51.06142			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond		8.18500	45.70753	8.14000	45.89080			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond		8.14500	44.08397	8.10000	44.27038			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond		8.10500	42.53445	8.06000	42.72364			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond		8.06500	41.05522	8.02000	41.24682			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond		8.02500	39.64269	7.98000	39.83640			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond		7.98500	38.29353	7.94000	38.48905			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond		7.94500	37.00454	7.90000	37.20161			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond		7.90500	35.77274	7.86000	35.97110			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond		0.00000	101.65046		101.62369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.55153			100.52730			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.66078			101.63429			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.49522			101.47011			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.94199		100.00000	16.90095			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.81579		100.00000	9.79201			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.40861		100.00000	18.92594			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.92490			101.90607			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.12635			100.02183			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.61408			100.59589			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	99.86158			99.84357			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.52151			100.50412			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.24319			101.22232			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.96866			100.94905			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.24579			101.22521			0.00	150,000,000	150,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.88715			100.86580			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.16699			100.14587			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.33903			101.32014			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.17336			101.15263			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.41089			100.39002			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.19423			100.17244			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	100.84799			100.81883			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	83.89088			88.68594			0.00	1,900,000,000	950,000,000.00
RP006	On 30/04/2019	Spot Bond	0.00000	81.83906			87.09245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000		83.98102			88.57460			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		88.62692			88.57460			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.42885			102.39817			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.02929			88.68147			0.00	5,347,000,000	2,698,000,000.00
RP016	On 10/12/2015	Spot Bond	0.00000		89.10295			89.05035			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.55190	12.35000		103.51818			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.28659	100.00000		14.25199			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.40971			101.38656			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		101.29166			101.26887			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.04374			100.02201			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.75620			100.73381			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		99.86648			99.84426			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.66821	100.00000		3.65922			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.98279	100.00000		15.94407			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		36.81389	100.00000		36.72470			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.39968	100.00000		13.36722			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		23.52033	100.00000		23.46335			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.37897			105.33181			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.92996			78.83818			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.99500		108.81308	8.94000		109.06482			0.00	0	770,500,000.00
RW23	On 10/12/2023	Spot Bond	9.17500		104.60173	9.12500		104.88794			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.79500		106.15665	9.75500		106.44094			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.00141			97.13556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.95000	109.03979		7.92500	109.06789			0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.52078			100.49792			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.07000	104.43420		9.01500	104.56087			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	102.26789			102.24758			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.38662			101.36824			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.07843			101.05574			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.23745			101.21438			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.21531			101.19265			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.20000	104.61148		7.18500	104.60145			0.00	0	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.81000	102.43132		8.75000	102.58633			0.00	0	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.01000	105.22260		7.99500	105.21445			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	105.27137		7.96000	105.24868			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.80000	105.42764		7.78500	105.42007			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.42000	99.60283		8.36500	99.72293			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.94500	105.28600		7.93000	105.27803			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.11000	105.12518		8.08500	105.12651			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.03746			100.01882			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000	99.85557			99.83091			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.58348			101.56162			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.07000	102.06324		8.01500	102.18806			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.67025			101.65149			0.00	14,000,000,000	7,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.90239			99.88238			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.81919			103.80683			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.84500	109.05364		8.79000	109.31582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.89500	104.44570		9.85000	104.72870			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.74042			100.71760			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.84811			100.82994			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.71040			100.69011			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.89774			102.88094			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.41000	104.52596		8.35000	104.73405			11,774,000,000,000.00	1,400,000,000	1,943,500,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	13.76208		100.00000	13.73179			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.46500	104.84256		9.41500	105.13263			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.21208			101.19336			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.97500	101.19926		8.92500	101.36364			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.94500	97.20782		8.90000	97.49596			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.01435			100.07181			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.89500	101.77714		9.85000	102.07122			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		100.00000	8.75321		100.00000	8.74026			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		100.00000	1.72903		100.00000	1.72647			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.39500	98.79803		9.34000	99.04884			0.00	0	170,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.80000	108.19330		7.77500	108.21392			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.26000	273.91490		2.22000	274.68826			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.40500	129.29578		1.40500	129.27907			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.38000			106.47000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.28383			101.26386			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.48776		100.00000	13.45473			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		127.45873		2.03000	127.44009			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.96168		6.50000	102.94368			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.02242			100.00119			0.00	4,000,000,000	2,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.62790			101.60643			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.67731			103.65740			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.05000		101.16537		8.99500	101.27330			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.86712			100.92272			0.00	0	20,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.68293			101.66235			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.89418			99.87304			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		99.91141			99.89315			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.39984		100.00000	14.36495			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.02181			100.07769			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		57.94469		100.00000	57.76378			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		99.99980			99.98018			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.46241		100.00000	25.40073			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		28.82004		100.00000	28.73005			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		21.66101		100.00000	21.59338			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.36000		102.18024		9.30500	102.24555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.78397			100.76100			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.86061			100.83550			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.00000		103.70342		7.97500	103.72573			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.91000		100.08549		8.85000	100.25591			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.37000		99.73253		8.31500	99.85297			12,387,600,000,000.00	1,480,000,000	2,662,500,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.54553			100.52486			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.80116			100.78169			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.54924			100.52844			0.00	20,000,000,000	10,000,000,000.00
SPDA5	On 21/08/2024	Spot Bond	100.00000	0.03387		100.00000		0.03372			2,000,000,000,000,000.00	20,000,000,000	43,200,000,000.00
SPDA6	On 21/08/2024	Spot Bond	100.00000	0.03387		100.00000		0.03372			1,000,000,000,000,000.00	10,000,000,000	51,800,000,000.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.00345			100.98186			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.12000		104.56247		8.06500	104.63094			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.30176			101.28184			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.54091			101.52162			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.24634			101.22565			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.24500		98.30293		9.19000	98.50727			0.00	0	1,658,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.35148			100.32910			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.80743			99.78533			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.14744			101.12558			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.30300		90.83466		9.24800	91.05683			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.79500		93.12683		8.74000	93.35757			0.00	0	5,700,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.16500		102.46418		7.17500	102.44180			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.79500		94.78356		8.74000	94.98263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond		0.00000	99.97950			99.95892			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.20000	100.17510		8.14500	100.29668			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.48000	108.53264		2.47000	108.61592			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.26000	100.98538		8.20000	101.17421			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.58866			100.56147			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.84500	107.09817		9.80000	107.39761			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.29293			100.27294			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	99.98070			99.96119			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.87500	77.16914		9.83500	77.41504			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.21113			101.18975			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.89190			99.87002			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	101.20884			101.18821			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	99.42612			99.40924			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.27261			101.16656			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	86.28842		100.00000	86.08491			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	98.93425			98.91706			0.00	3,600,000,000	900,000,000.00
SY1144	On 22/09/2014	Spot Bond		0.00000	99.91466			99.89760			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	100.02062			100.00000			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	99.77650			99.73180			0.00	3,200,000,000	800,000,000.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.98290			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond		0.00000	99.91438			99.89725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1154		On 24/11/2014	Spot Bond	0.00000	98.83151			98.81433			0.00	0	0.00
SY1155		On 26/09/2014	Spot Bond	0.00000	99.84505			99.82783			0.00	0	0.00
SY1156		On 25/11/2014	Spot Bond	0.00000	99.54487			99.49430			0.00	0	0.00
SY1157		On 29/09/2014	Spot Bond	0.00000	99.79339			99.77618			0.00	0	0.00
SY1158		On 01/12/2014	Spot Bond	0.00000	98.70864			98.69142			0.00	0	0.00
SY1159		On 29/09/2014	Spot Bond	0.00000	99.79341			99.77620			0.00	0	0.00
SY1160		On 06/10/2014	Spot Bond	0.00000	99.67207			99.65481			0.00	0	0.00
SY1161		On 09/10/2014	Spot Bond	0.00000	99.62044			99.60319			0.00	0	0.00
SY1162		On 09/12/2014	Spot Bond	0.00000	98.56025			98.54290			0.00	0	0.00
SY1163		On 10/10/2014	Spot Bond	0.00000	99.60288			99.58561			0.00	0	0.00
SY1164		On 10/12/2014	Spot Bond	0.00000	98.56921			98.55218			0.00	0	0.00
SY1165		On 29/09/2014	Spot Bond	0.00000	99.79434			99.77720			0.00	0	0.00
SY1166		On 14/10/2014	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SY1167		On 16/10/2014	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
SY1168		On 17/12/2014	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SY1169		On 22/10/2014	Spot Bond	100.00000	91.25000		100.00000	100.00000			0.00	0	0.00
SZ18		On 30/09/2015	Spot Bond	7.01000	104.95711		6.99500	104.95271			0.00	0	280,000,000.00
SZ25		On 30/09/2025	Spot Bond	8.85500	105.18196		8.81000	105.47280			0.00	0	0.00
TF105U		On 25/10/2014	Spot Bond	100.00000	91.87833		100.00000	91.65091			0.00	0	0.00
TF108U		On 22/02/2016	Spot Bond	100.00000	39.14949		100.00000	39.05466			0.00	0	0.00
TFS110		On 18/04/2016	Spot Bond	0.00000	101.12704			101.10810			0.00	0	0.00
TFS112		On 02/05/2016	Spot Bond	0.00000	100.80797			100.78896			0.00	0	0.00
TFS117		On 02/09/2018	Spot Bond	0.00000	100.29449			100.27439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS121	On 20/02/2015	Spot Bond	0.00000	100.48097			100.46319			0.00	0	550,000,000.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.91283			99.89484			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.90815			99.88922			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	99.36875			99.35121			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	98.86085			98.84333			0.00	1,600,000,000	400,000,000.00
TFS127	On 04/12/2014	Spot Bond	0.00000	98.66662			98.64953			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.93713			100.91815			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	8.00000	102.37738		7.97500	102.39846			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.19747			101.17686			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.23045			101.20929			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.28129		7.83000	101.26014			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.17933			101.15903			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.22056			101.19956			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.23957			101.21758			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.17933			101.15903			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.22056			101.19956			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.17292		7.16000	101.15359			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.30131			101.27896			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.29472			101.27249			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.45274			101.42784			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.43137			101.40682			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.07560			102.04013			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.00206			101.96785			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.17768			101.15740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.23045			101.20929			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.37939		8.73000	101.30879			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.17272			101.15254			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.22056			101.19956			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.78000		99.43909		8.72000	99.55998			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.16283			101.14281			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.22056			101.19956			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.30460			101.28220			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.28649			101.26439			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.27989			101.25790			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.44946			101.42462			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.44288			101.41814			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.38529			101.36153			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.96118			101.92766			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.96772			101.93410			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.93501			101.90194			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.23501			101.21428			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.69921		101.06155	6.68282			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		101.17272			101.15254			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		101.29042			101.27144			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		101.32107			101.29840			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		101.38693			101.36315			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		102.08213			102.04656			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.54361			101.52433			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.21010			101.18979			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.22671			101.20612			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.21010			101.18979			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.22671			101.20612			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.23501			101.21428			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.20014			101.17999			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.22671			101.20612			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.31802			101.29592			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.31802			101.29592			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.31802			101.29592			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.45077			101.42645			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.48394			101.45907			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.44247			101.41829			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.10482			102.06959			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.14614			102.11022			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.12961			102.09397			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.45000		107.19157		7.43500	107.17928			0.00	0	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond	9.48500		89.02056		9.43000	89.20321			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.86000		106.96891		7.80500	107.10167			0.00	0	67,402,050,000.00
TN20	On 17/09/2020	Spot Bond	9.09500		106.38843		9.04000	106.62333			7,122,294,500.00	783,100	15,932,858,500.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.79771		100.00000	0.79522			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.24500		113.36216		9.19500	113.65811			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond	9.58500		100.16614		9.54000	100.44083			0.00	0	16,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.64500	97.53699		9.60000	97.83143			6,751,500,000,000.00	700,000,000	4,099,800,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.62193			100.60275			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.59734			101.57878			0.00	0	2,200,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.66916			100.64853			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.68619			100.66503			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.68790			100.66669			0.00	5,000,000,000	5,000,000,000.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.77169			100.74792			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.94530			100.91622			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.67640			100.65521			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.51843			101.49987			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.37898			101.35880			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.40847			101.38786			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	101.22667			101.20755			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	101.31194			101.29154			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.64104		10.00000	99.61347			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.64995		9.75000	99.62308			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.65910		100.00000	9.63336			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.03974			100.01987			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.04212			100.02105			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.04343			100.02172			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.04370			100.02184			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.05105			100.02552			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.06715			100.03356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.50482		100.00000	13.44543			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000		99.76252			99.74669			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000		99.08816			99.07216			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000		98.87801			98.86221			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000		97.90214			97.88562			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000		97.29751			97.27834			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		96.39251			96.37773			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		96.84937			96.83072			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond	0.00000		99.98290			99.96580			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		96.64638			96.62805			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		96.40957			96.39135			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000		99.50664			99.48962			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		96.17558			96.15746			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		95.46456			95.44663			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		95.18995			95.17194			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000		98.04852			98.03125			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		94.50740			94.48878			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		94.34987			94.33158			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		94.03840			94.01994			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		93.70534			93.68666			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		93.42296			93.40423			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.07419		100.00000	13.04251			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		84.21313		100.00000	83.84539			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.98965			100.97259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC059	On 15/10/2014	Spot Bond	0.00000		100.97259			100.95553			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.94148			100.92436			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.92584			100.90870			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.87301			100.85589			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.58216			100.56452			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.51048			100.49288			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.47483			100.45724			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		101.04847			101.02940			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.53031			100.51067			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.95504			100.93768			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.47853			100.46081			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.09500		108.14582		9.04000	108.39697			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		99.83425			99.81586			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.40119			101.38264			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.79094			100.77064			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.81683			100.79586			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.81798			100.79699			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.54150			101.52114			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.58476			101.56385			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.14000		112.15494		7.11500	112.17534			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.25000		240.53467		1.25000	240.50456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.87000	104.14417		6.85500	104.13528			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.52000	106.27065		7.46500	106.38462			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.86500	107.10376		7.80500	107.31997			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.16000	106.48419		8.10500	106.71404			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.23500	106.59541		8.18000	106.85834			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.50000	95.10066		6.48500	95.09502			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.43000	93.34934		6.41500	93.34799			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.93500	98.81105		5.94500	98.79317			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.50000	95.08413		6.48500	95.07853			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.25500	69.84840		7.19500	70.03891			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.96276		100.00000	46.87366			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.85798		100.00000	24.81082			0.00	0	0.00
Total for j-Bonds :										52,525,839,767,794,000.00	12,129,269,106	173 179 854 206.00
Grand Total:										52,525,845,776,844,000.00	12,129,757,391	173 184 137 749.00